



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.03768	78.53913	11.00905	78.69273			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.25278	79.54601	11.22295	79.70154			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.43987	76.95673	11.40868	77.11527			0.00	0	
ES33 On 02/02/2023 Bond Future			11.64713	78.10598	11.61455	78.26713			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.47735	77.19495	11.44846	77.37690			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.67212	78.18450	11.64206	78.36870			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			11.84305	75.09794	11.81167	75.28560			0.00	0	
ES42 On 02/02/2023 Bond Future			12.02448	76.22082	11.99180	76.41145			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			158.76165	158.76165	158.83498	158.83498			0.00	0	5,52
I2025 On 04/08/2022 Bond Future			159.18057	159.18057	159.25485	159.25485			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			161.56526	161.56526	161.64201	161.64201			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			162.32076	162.32076	162.39944	162.39944			0.00	0	
Total I2025 Future												0.00	0	6,65
Total For I2025												0.00	0	6,65
I2029	On	05/05/2022	Bond Future			116.60117	116.60117	116.58622	116.58622			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.09605	118.09605	118.08088	118.08088			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.63667	118.63667	118.62237	118.62237			0.00	0	
I2029	On	02/02/2023	Bond Future			120.40552	120.40552	120.39133	120.39133			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			113.90412	113.90412	113.77812	113.77812			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			115.36446	115.36446	115.23666	115.23666			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.78226	115.78226	115.65374	115.65374			0.00	0	
I2033	On	02/02/2023	Bond Future			117.50834	117.50834	117.37824	117.37824			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	05/05/2022	Bond Future			131.12436	131.12436	131.61369	131.61369			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.98688	130.98688	131.48261	131.48261			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.94986	132.94986	133.45418	133.45418			0.00	0	
I2038	On	02/02/2023	Bond Future			133.07242	133.07242	133.58495	133.58495			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	05/05/2022	Bond Future			119.71410	119.71410	120.21050	120.21050			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			121.24879	121.24879	121.75144	121.75144			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			121.13562	121.13562	121.64717	121.64717			0.00	0	
I2046	On	02/02/2023	Bond Future			122.94214	122.94214	123.46169	123.46169			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			124.22968	124.22968	124.68401	124.68401			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.80171	123.80171	124.26174	124.26174			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			125.65684	125.65684	126.12488	126.12488			0.00	0	
I2050	On	02/02/2023	Bond Future			125.46278	125.46278	125.93848	125.93848			0.00	0	
Total I2050 Future												0.00	0	9,76
Total For I2050												0.00	0	9,76
R186	On	05/05/2022	Bond Future			7.82654	114.21220	7.78096	114.39709		5.23	37,233,177.20	326	73,16
R186	On	04/08/2022	Bond Future			8.02861	110.36226	7.97969	110.54942		5.34	0.00	0	
R186	On	03/11/2022	Bond Future			8.17387	111.99351	8.12103	112.18440		5.09	0.00	0	
R186	On	02/02/2023	Bond Future			8.34947	108.34999	8.29231	108.54402		5.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R186 Future												37,233,177.20	326	73,16	
R186	On	05/05/2022	Bond Future	6.73	Call			51.90000	0.05190	39,060	4.93		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,424.38000	4.42438	4,596,430	4.93		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			314.41000	0.31441	262,220	4.92		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			2,372.22000	2.37222	2,504,920	4.92		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			544.96000	0.54496	469,460	5.00		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			362.54000	0.36254	388,210	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			323.27000	0.32327	345,960	5.39		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,290.76000	1.29076	1,167,630	5.19		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			889.51000	0.88951	951,270	5.19		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,965.48000	1.96548	1,817,700	5.29		0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			519.51000	0.51951	556,620	5.29		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,445.25000	2.44525	2,286,030	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			40.03000	0.04003	41,660	5.91		0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,476.64000	2.47664	2,316,790	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			354.29000	0.35429	379,330	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,508.31000	2.50831	2,347,860	5.37		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			346.34000	0.34634	370,780	5.37		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,604.00000	2.60400	2,441,800	5.39		0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			1,775.53000	1.77553	1,884,920	5.00		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,582.12000	3.58212	3,407,540	5.56		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			161.73000	0.16173	172,040	5.56		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,659.48000	4.65948	4,478,560	5.76		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			75.93000	0.07593	79,900	5.76		0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			5,542.72000	5.54272	5,359,460	5.91		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,907.46000	1.90746	1,789,240	5.39		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,333.66000	1.33366	1,402,600	5.39		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,789.91000	6.78991	6,610,700	6.39		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			158.62000	0.15862	166,570	6.39		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			211.95000	0.21195	183,300	4.54		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,206.16000	4.20616	4,364,670	4.54		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,550.67000	1.55067	1,444,620	5.32		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,626.12000	1.62612	1,707,230	5.32		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,929.61000	1.92961	1,810,700	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,317.77000	1.31777	1,386,020	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,951.90000	1.95190	1,832,300	5.40		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,302.03000	1.30203	1,369,590	5.40		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,290.75000	1.29075	1,352,020	5.22		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,816.40000	2.81640	2,686,280	5.22		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	03/11/2022	Bond Future	8.55	Put		1,278.80000	1.27880	1,339,570	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,769.32000	2.76932	2,640,200	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,302.80000	1.30280	1,364,570	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,792.82000	2.79282	2,663,200	5.22	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,236.14000	2.23614	2,127,400	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,108.15000	2.10815	2,193,440	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,254.82000	2.25482	2,145,590	5.14	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,092.90000	2.09290	2,177,700	5.14	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,217.54000	2.21754	2,109,290	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,123.49000	2.12349	2,209,270	5.13	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											37,233,177.20	326	97,85
R197	On	05/05/2022	Bond Future			326.59829	326.59829	326.43290	326.43290		0.00	0	74
R197	On	04/08/2022	Bond Future			322.38390	322.38390	322.21658	322.21658		0.00	0	
R197	On	03/11/2022	Bond Future			327.21651	327.21651	327.04943	327.04943		0.00	0	
R197	On	02/02/2023	Bond Future			323.50446	323.50446	323.33724	323.33724		0.00	0	
Total R197 Future											0.00	0	74
Total For R197											0.00	0	74
R202	On	05/05/2022	Bond Future			250.80925	250.80925	250.77442	250.77442		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.56240	249.56240	249.52725	249.52725		0.00	0	
R202	On	03/11/2022	Bond Future			253.30149	253.30149	253.26796	253.26796		0.00	0	
R202	On	02/02/2023	Bond Future			252.51458	252.51458	252.48207	252.48207		0.00	0	
Total R202 Future											0.00	0	6,45
Total For R202											0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.29554	103.39773	5.30262	103.39211	0.93	2,998,534.17	29	14,71
R2023	On	04/08/2022	Bond Future			5.44784	104.67401	5.45840	104.66821	0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.88201	102.34188	4.89792	102.33696	0.37	0.00	0	
Total R2023 Future											2,998,534.17	29	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call			797.74000	0.79774	801,460	1.15	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			18.32000	0.01832	16,420	1.15	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			805.01000	0.80501	808,770	1.15	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			17.74000	0.01774	15,880	1.15	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			812.34000	0.81234	816,140	1.16	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			17.23000	0.01723	15,410	1.16	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			408.55000	0.40855	411,280	0.74	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			84.88000	0.08488	81,810	0.74	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			399.89000	0.39989	402,580	0.73	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			87.13000	0.08713	84,020	0.73	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/08/2022	Bond Future	6.04	Call			404.33000	0.40433	407,040	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			86.11000	0.08611	83,020	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			24.64000	0.02464	23,550	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			446.97000	0.44697	450,810	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			24.24000	0.02424	23,160	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			441.46000	0.44146	445,280	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			24.86000	0.02486	23,760	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			444.30000	0.44430	448,130	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,998,534.17	29	17,130
R2030	On	05/05/2022	Bond Future			9.24687	95.38774	9.20214	95.62072		8.56	52,654,032.48	552	74,400
R2030	On	04/08/2022	Bond Future			9.44666	92.58161	9.39971	92.81749		8.61	0.00	0	26,500
R2030	On	03/11/2022	Bond Future			9.59905	93.95102	9.54971	94.19118		8.21	0.00	0	
R2030	On	02/02/2023	Bond Future			9.77345	91.32707	9.72156	91.57102		8.36	0.00	0	
Total R2030 Future												52,654,032.48	552	100,920
R2030	On	05/05/2022	Bond Future	7.73	Call			16.47000	0.01647	11,580	8.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			8,113.72000	8.11372	8,341,810	8.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			77.14000	0.07714	58,950	7.87	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	8.14	Put			5,833.06000	5.83306	6,047,850	7.87	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			243.39000	0.24339	198,540	7.99	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	8.81	Put			2,717.19000	2.71719	2,861,560	8.24	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			780.68000	0.78068	680,410	8.31	0.00	0	1,800
R2030	On	05/05/2022	Bond Future	8.89	Put			2,427.29000	2.42729	2,560,000	8.31	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			1,348.64000	1.34864	1,210,870	8.50	0.00	0	7,500
R2030	On	05/05/2022	Bond Future	9.15	Put			1,621.16000	1.62116	1,716,370	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,143.96000	1.14396	1,213,110	8.63	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	9.60	Call			2,760.53000	2.76053	2,570,310	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			713.90000	0.71390	756,660	8.85	0.00	0	5,000
R2030	On	05/05/2022	Bond Future	9.65	Call			2,947.66000	2.94766	2,753,120	8.90	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			647.87000	0.64787	686,310	8.90	0.00	0	5,000
R2030	On	05/05/2022	Bond Future	8.81	Call			642.65000	0.64265	554,040	8.24	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			355.69000	0.35569	374,670	9.26	0.00	0	1,000
R2030	On	05/05/2022	Bond Future	10.19	Call			5,193.49000	5.19349	4,970,400	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			215.83000	0.21583	225,720	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			5,237.57000	5.23757	5,014,200	9.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			211.28000	0.21128	220,890	9.57	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,911.31000	1.91131	1,747,480	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			4,164.09000	4.16409	4,352,220	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,281.70000	5.28170	5,058,060	9.58	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	10.21	Put			206.81000	0.20681	216,150	9.58		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			9,023.99000	9.02399	8,791,200	10.52		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			31.82000	0.03182	32,010	10.52		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			4,155.76000	4.15576	3,941,760	9.26		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			2,524.02000	2.52402	2,373,840	8.64		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			1,821.46000	1.82146	1,907,160	8.64		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			2,552.50000	2.55250	2,401,480	8.64		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			1,800.12000	1.80012	1,884,980	8.64		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			353.22000	0.35322	311,710	8.04		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			6,102.91000	6.10291	6,297,280	8.04		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			2,581.15000	2.58115	2,429,280	8.65		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			1,778.98000	1.77898	1,862,990	8.65		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			7,729.37000	7.72937	7,508,350	10.09		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			328.91000	0.32891	343,770	10.09		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			1,337.10000	1.33710	1,232,110	8.34		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			3,118.29000	3.11829	3,249,180	8.34		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,545.03000	1.54503	1,613,110	8.41		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			4,117.49000	4.11749	3,944,820	8.42		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			1,530.34000	1.53034	1,597,830	8.42		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			4,149.93000	4.14993	3,976,670	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,515.77000	1.51577	1,582,670	8.43		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			4,085.14000	4.08514	3,913,060	8.41		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			2,830.46000	2.83046	2,697,160	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,120.96000	3.12096	3,231,610	8.31		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			3,176.62000	3.17662	3,034,620	8.39		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			2,808.16000	2.80816	2,910,110	8.39		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			1,172.02000	1.17202	1,094,980	7.81		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			5,594.98000	5.59498	5,761,890	7.81		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			3,677.40000	3.67740	3,524,080	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,424.17000	2.42417	2,514,800	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			3,704.62000	3.70462	3,550,720	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,405.13000	2.40513	2,495,180	8.49		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,833.19000	1.83319	1,730,130	8.05		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,331.60000	4.33160	4,472,490	8.05		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			3,732.99000	3.73299	3,578,520	8.50		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,387.26000	2.38726	2,476,740	8.50		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			3,542.29000	3.54229	3,391,880	8.46		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,520.84000	2.52084	2,614,380	8.46		0.00	0	10
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										52,654,032.48	552	130,38
R2032 On 05/05/2022 Bond Future			9.66260	92.01474	9.62834	92.21736		9.95		6,901,105.50	75	138,28
R2032 On 04/08/2022 Bond Future			9.84466	93.17167	9.80894	93.37675		9.58		0.00	0	
R2032 On 03/11/2022 Bond Future			9.99434	90.39678	9.95696	90.60572		9.53		0.00	0	
R2032 On 02/02/2023 Bond Future			10.15943	91.72617	10.12036	91.93849		9.29		0.00	0	
Total R2032 Future										6,901,105.50	75	138,28
R2032 On 05/05/2022 Bond Future	9.58	Call			1,503.58000	1.50358	1,375,600	9.77		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			1,790.49000	1.79049	1,865,130	9.77		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			3,773.44000	3.77344	3,590,530	10.48		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			582.16000	0.58216	601,870	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			4,277.25000	4.27725	4,088,900	10.66		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			108.52000	0.10852	108,640	11.69		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			7,869.65000	7.86965	7,666,930	11.74		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			98.97000	0.09897	98,870	11.74		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			7,920.00000	7.92000	7,717,230	11.75		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			96.75000	0.09675	96,600	11.75		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			467.47000	0.46747	481,740	10.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			7,970.31000	7.97031	7,767,500	11.76		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			94.54000	0.09454	94,350	11.76		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			8,674.76000	8.67476	8,471,490	11.93		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			68.26000	0.06826	67,610	11.93		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			7,668.47000	7.66847	7,465,970	11.69		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			550.31000	0.55031	499,590	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			5,549.09000	5.54909	5,703,450	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			2,114.01000	2.11401	1,996,270	9.35		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			2,627.34000	2.62734	2,714,680	9.35		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			3,691.38000	3.69138	3,537,800	9.75		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			1,479.30000	1.47930	1,530,800	9.75		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			3,728.35000	3.72835	3,574,140	9.76		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,460.65000	1.46065	1,511,520	9.76		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			3,765.70000	3.76570	3,610,860	9.77		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,442.43000	1.44243	1,492,670	9.77		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			9,830.77000	9.83077	9,632,210	11.59		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			266.11000	0.26611	272,630	11.59		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			11,171.94000	11.17194	10,970,770	11.98		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			188.03000	0.18803	191,940	11.98		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			5,030.11000	5.03011	5,161,560	8.98		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			1,408.79000	1.40879	1,327,620	9.03		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			4,834.40000	4.83440	4,962,170	9.03		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2022	Bond Future	10.11	Call		3,351.16000	3.35116	3,217,970	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		2,499.76000	2.49976	2,575,510	9.61	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		2,383.06000	2.38306	2,455,740	9.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		4,659.05000	4.65905	4,504,410	9.95	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		1,739.31000	1.73931	1,793,610	9.95	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		4,922.95000	4.92295	4,764,890	10.03	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,629.18000	1.62918	1,680,060	10.03	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		1,309.83000	1.30983	1,232,340	8.98	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		5,308.46000	5.30846	5,145,820	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,484.05000	1.48405	1,530,350	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		3,510.30000	3.51030	3,374,040	9.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		4,141.81000	4.14181	4,003,550	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		2,636.74000	2.63674	2,710,800	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,409.26000	1.40926	1,335,470	8.66	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		5,967.24000	5.96724	6,105,770	8.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		3,416.34000	3.41634	3,291,020	9.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,200.93000	3.20093	3,287,930	9.24	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		4,462.45000	4.46245	4,319,140	9.44	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,427.30000	2.42730	2,496,310	9.44	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		4,078.93000	4.07893	3,941,710	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		2,680.38000	2.68038	2,755,480	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		4,110.31000	4.11031	3,972,580	9.37	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		2,658.48000	2.65848	2,733,070	9.37	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											6,901,105.50	75	148,24
R2035	On	05/05/2022	Bond Future			10.05275	93.30688	10.02873	93.46779	11.27	25,752,698.88	276	74,14
R2035	On	04/08/2022	Bond Future			10.23278	94.44053	10.20779	94.60339	10.84	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.37488	91.37084	10.34881	91.53688	10.85	0.00	0	
R2035	On	02/02/2023	Bond Future			10.53028	92.75220	10.50312	92.92095	10.53	0.00	0	
Total R2035 Future											25,752,698.88	276	122,65
R2035	On	05/05/2022	Bond Future	10.72	Call		4,973.65000	4.97365	4,815,000	11.94	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		498.31000	0.49831	500,570	11.94	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		5,504.56000	5.50456	5,343,790	12.12	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		407.69000	0.40769	407,830	12.12	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		9,976.44000	9.97644	9,812,540	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		4.70000	0.00470	4,170	14.23	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		71.67000	0.07167	68,680	13.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		10,031.73000	10.03173	9,867,860	13.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		70.03000	0.07003	67,070	13.43	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 05/05/2022 Bond Future	11.65	Call			10,087.00000	10.08700	9,923,150	13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			68.43000	0.06843	65,490	13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			15,380.06000	15.38006	15,218,620	14.23		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			3,961.93000	3.96193	3,835,680	11.12		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			1,893.38000	1.89338	1,929,990	11.12		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			4,817.46000	4.81746	4,682,050	11.39		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			1,498.46000	1.49846	1,525,910	11.39		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			931.57000	0.93157	873,150	9.97		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			5,510.88000	5.51088	5,615,320	9.97		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,643.85000	1.64385	1,561,570	10.41		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			4,089.34000	4.08934	4,169,920	10.41		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			11,953.58000	11.95358	11,791,590	13.63		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			281.21000	0.28121	282,080	13.63		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			4,425.09000	4.42509	4,293,570	11.27		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			1,665.67000	1.66567	1,697,010	11.27		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			4,773.24000	4.77324	4,638,250	11.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,516.17000	1.51617	1,544,040	11.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			4,861.59000	4.86159	4,725,760	11.41		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,480.73000	1.48073	1,507,760	11.41		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			6,687.04000	6.68704	6,538,470	12.01		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			941.49000	0.94149	955,780	12.01		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put			2,671.48000	2.67148	2,721,980	10.91		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			5,742.45000	5.74245	5,609,570	11.33		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			1,781.21000	1.78121	1,814,370	11.33		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put			1,549.03000	1.54903	1,577,230	11.53		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			6,445.52000	6.44552	6,307,380	11.55		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,534.49000	1.53449	1,562,390	11.55		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,748.81000	1.74881	1,674,970	10.19		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			5,212.20000	5.21220	5,304,400	10.19		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			4,066.63000	4.06663	3,951,090	10.91		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			6,356.56000	6.35656	6,219,040	11.52		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,563.44000	1.56344	1,591,960	11.52		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			6,401.13000	6.40113	6,263,290	11.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			4,338.35000	4.33835	4,227,880	10.64		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,369.78000	3.36978	3,428,060	10.64		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			5,055.79000	5.05579	4,937,240	10.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			2,873.82000	2.87382	2,924,020	10.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			5,130.91000	5.13091	5,011,590	10.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			2,828.90000	2.82890	2,878,330	10.82		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			5,826.58000	5.82658	5,700,720	11.00		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.06	Put			2,454.70000	2.45470	2,497,590	11.00	0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			1,904.08000	1.90408	1,834,220	10.02	0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			6,367.18000	6.36718	6,466,070	10.02	0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			5,093.47000	5.09347	4,974,540	10.81	0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			2,851.45000	2.85145	2,901,270	10.81	0.00	0	
Total R2035 Option									0.00	0	8,58
Total For R2035									25,752,698.88	276	131,23
R2037 On 05/05/2022 Bond Future			10.24490	89.17717	10.21577	89.37527		12.00	6,777,464.92	76	85,54
R2037 On 04/08/2022 Bond Future			10.41894	86.04260	10.38866	86.24318		12.14	0.00	0	49,47
R2037 On 03/11/2022 Bond Future			10.55544	87.31604	10.52395	87.52030		11.60	0.00	0	
R2037 On 02/02/2023 Bond Future			10.70678	84.34454	10.67403	84.55211		11.85	0.00	0	
Total R2037 Future									6,777,464.92	76	134,95
R2037 On 05/05/2022 Bond Future	11.82	Call			10,074.31000	10.07431	9,874,040	14.53	0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			82.06000	0.08206	79,890	14.53	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			10,129.34000	10.12934	9,929,070	14.54	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			80.27000	0.08027	78,100	14.54	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			10,184.30000	10.18430	9,984,040	14.56	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			78.47000	0.07847	76,310	14.56	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			4,782.93000	4.78293	4,622,150	12.62	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,548.32000	1.54832	1,588,120	12.62	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			4,827.31000	4.82731	4,666,000	12.64	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			1,530.01000	1.53001	1,569,280	12.64	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			6,269.94000	6.26994	6,094,710	13.16	0.00	0	1,04
R2037 On 04/08/2022 Bond Future	11.21	Put			1,063.55000	1.06355	1,088,900	13.16	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			7,295.41000	7.29541	7,113,270	13.53	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			832.64000	0.83264	851,080	13.53	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,879.15000	1.87915	1,775,790	11.66	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			3,826.09000	3.82609	3,923,310	11.66	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			9,956.76000	9.95676	9,763,740	14.44	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			449.71000	0.44971	457,270	14.44	0.00	0	1,04
R2037 On 04/08/2022 Bond Future	10.91	Call			4,871.83000	4.87183	4,710,000	12.65	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,511.91000	1.51191	1,550,660	12.65	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,645.17000	1.64517	1,683,590	12.60	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			6,507.18000	6.50718	6,342,110	12.57	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,674.95000	1.67495	1,714,140	12.57	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			6,551.83000	6.55183	6,386,370	12.58	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,659.99000	1.65999	1,698,790	12.58	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			6,596.55000	6.59655	6,430,710	12.60	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			5,210.27000	5.21027	5,066,620	12.09	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 02/02/2023 Bond Future	11.05	Put			2,871.55000	2.87155	2,935,470	12.09		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			5,134.28000	5.13428	4,991,590	12.07		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			2,917.57000	2.91757	2,982,450	12.07		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			5,172.07000	5.17207	5,028,900	12.08		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			2,894.32000	2.89432	2,958,720	12.08		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										6,777,464.92	76	137,20
R2040 On 05/05/2022 Bond Future			10.38635	91.30288	10.35718	91.51719		12.66		15,064,975.20	165	62,42
R2040 On 04/08/2022 Bond Future			10.55550	87.94472	10.52519	88.16169		12.83		0.00	0	39,52
R2040 On 03/11/2022 Bond Future			10.68849	89.24648	10.65699	89.46742		12.27		0.00	0	
R2040 On 02/02/2023 Bond Future			10.83548	86.05319	10.80275	86.27762		12.56		0.00	0	
Total R2040 Future										15,064,975.20	165	101,95
R2040 On 05/05/2022 Bond Future	9.82	Call			544.13000	0.54413	475,100	11.41		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			4,637.66000	4.63766	4,782,940	11.41		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,968.95000	2.96895	2,795,800	12.76		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			1,423.56000	1.42356	1,464,720	12.76		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			10,415.06000	10.41506	10,198,560	15.04		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			4.56000	0.00456	4,120	15.85		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			97.32000	0.09732	95,130	15.04		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			10,473.52000	10.47352	10,257,020	15.05		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			95.17000	0.09517	92,980	15.05		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			10,531.92000	10.53192	10,315,410	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			93.04000	0.09304	90,840	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			16,776.72000	16.77672	16,561,970	15.85		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			5,220.44000	5.22044	5,046,250	13.57		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			1,712.43000	1.71243	1,755,210	13.57		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			11,510.54000	11.51054	11,299,950	15.77		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			436.97000	0.43697	443,350	15.77		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Call			754.95000	0.75495	694,980	11.59		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			6,994.85000	6.99485	7,151,850	11.59		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			3,744.19000	3.74419	3,591,780	13.06		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			2,504.15000	2.50415	2,568,710	13.06		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			5,268.56000	5.26856	5,093,800	13.59		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			1,693.27000	1.69327	1,735,480	13.59		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			5,316.58000	5.31658	5,141,270	13.60		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			1,674.10000	1.67410	1,715,760	13.60		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			1,819.84000	1.81984	1,863,420	13.05		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			6,855.70000	6.85570	6,677,910	13.07		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,803.47000	1.80347	1,846,620	13.07		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	03/11/2022	Bond Future	11.39	Call		6,760.64000	6.76064	6,583,710	13.04	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		1,836.62000	1.83662	1,880,630	13.04	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		6,808.00000	6.80800	6,630,640	13.05	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		5,319.77000	5.31977	5,167,810	12.65	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,248.08000	3.24808	3,320,550	12.65	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		5,359.06000	5.35906	5,206,570	12.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,221.25000	3.22125	3,293,190	12.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		5,280.60000	5.28060	5,129,170	12.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,275.12000	3.27512	3,348,120	12.64	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											15,064,975.20	165	106,93
R2044	On	05/05/2022	Bond Future			10.44490	87.91477	10.42080	88.09612	13.41	16,703,806.30	190	47,71
R2044	On	04/08/2022	Bond Future			10.60540	84.63924	10.58038	84.82277	13.59	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.73151	85.89214	10.70551	86.07913	13.00	0.00	0	
R2044	On	02/02/2023	Bond Future			10.87051	82.77470	10.84351	82.96468	13.33	0.00	0	
Total R2044 Future											16,703,806.30	190	69,43
R2044	On	05/05/2022	Bond Future	11.91	Call		10,231.72000	10.23172	10,046,590	15.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		113.53000	0.11353	109,750	15.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		10,290.31000	10.29031	10,105,200	15.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		111.04000	0.11104	107,280	15.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		10,348.83000	10.34883	10,163,750	15.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		108.57000	0.10857	104,840	15.89	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		5,324.58000	5.32458	5,171,850	14.06	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,643.60000	1.64360	1,674,400	14.06	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		5,227.78000	5.22778	5,075,990	14.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,683.54000	1.68354	1,715,280	14.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		5,276.02000	5.27602	5,123,750	14.05	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,663.36000	1.66336	1,694,620	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		1,953.08000	1.95308	1,988,060	13.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		6,768.83000	6.76883	6,616,450	13.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		1,935.37000	1.93537	1,969,980	13.85	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		6,673.63000	6.67363	6,521,990	13.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		1,970.96000	1.97096	2,006,310	13.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		6,721.19000	6.72119	6,569,180	13.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		5,436.25000	5.43625	5,304,100	13.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,321.17000	3.32117	3,379,000	13.46	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		5,476.41000	5.47641	5,343,810	13.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,293.82000	3.29382	3,351,200	13.47	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		5,396.52000	5.39652	5,264,820	13.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.14	Put			3,349.04000	3.34904	3,407,320	13.45		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										16,703,806.30	190	69,43
R2048 On 05/05/2022 Bond Future			10.36720	87.21171	10.33782	87.44217		13.92		8,721,171.00	100	190,96
R2048 On 04/08/2022 Bond Future			10.51913	88.27038	10.48862	88.50374		13.43		0.00	0	6,0
R2048 On 03/11/2022 Bond Future			10.63921	85.17227	10.60755	85.40971		13.51		0.00	0	
R2048 On 02/02/2023 Bond Future			10.76899	86.46095	10.73614	86.70212		13.15		0.00	0	
Total R2048 Future										8,721,171.00	100	196,96
R2048 On 05/05/2022 Bond Future	11.79	Call			10,344.30000	10.34430	10,111,960	16.24		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			117.13000	0.11713	115,250	16.24		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			10,404.51000	10.40451	10,172,160	16.25		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			114.43000	0.11443	112,540	16.25		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			10,464.73000	10.46473	10,232,370	16.26		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			111.82000	0.11182	109,920	16.26		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			805.64000	0.80564	740,670	12.06		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	9.70	Put			7,243.41000	7.24341	7,411,800	12.06		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			2,858.62000	2.85862	2,718,550	13.31		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			3,542.76000	3.54276	3,636,050	13.31		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			5,422.66000	5.42266	5,236,310	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			1,795.18000	1.79518	1,842,190	14.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			5,472.47000	5.47247	5,285,500	14.11		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			1,773.98000	1.77398	1,820,370	14.11		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			5,522.41000	5.52241	5,334,830	14.13		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,753.01000	1.75301	1,798,790	14.13		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			1,957.51000	1.95751	2,006,400	14.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			6,946.53000	6.94653	6,757,490	14.21		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			1,939.43000	1.93943	1,987,830	14.21		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			6,996.12000	6.99612	6,806,610	14.23		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			1,921.52000	1.92152	1,969,450	14.23		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			6,897.01000	6.89701	6,708,460	14.19		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			5,735.63000	5.73563	5,571,210	13.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,409.86000	3.40986	3,486,610	13.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			5,778.25000	5.77825	5,613,260	13.44		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,382.46000	3.38246	3,458,640	13.44		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			5,820.96000	5.82096	5,655,410	13.45		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,355.27000	3.35527	3,430,890	13.45		0.00	0	
Total R2048 Option										0.00	0	4,80
Total For R2048										8,721,171.00	100	201,78
R209 On 05/05/2022 Bond Future			10.04247	72.58790	10.01328	72.76013		12.62		69,539,208.20	958	21,97

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/08/2022			10.19697	73.50055	10.16674	73.67491		12.19	0.00	0	1,54
R209	On	03/11/2022			10.32441	71.44140	10.29303	71.61891		12.17	167,887,290.00	2,350	2,74
R209	On	02/02/2023			10.46258	72.49191	10.43004	72.67226		11.85	0.00	0	
Total R209 Future											237,426,498.20	3,308	26,27
R209	On	05/05/2022	9.50	Call			0.00000	0.00000	434,330	11.77	2,584,263.50	5,950	2,91
R209	On	05/05/2022	9.50	Put			0.00000	0.00000	3,731,000	11.77	0.00	0	
R209	On	05/05/2022	9.75	Call			973.42000	0.97342	882,730	12.28	2,626,121.75	2,975	8,54
R209	On	05/05/2022	9.75	Put			2,553.07000	2.55307	2,634,610	12.28	0.00	0	
R209	On	05/05/2022	10.25	Call			2,478.56000	2.47856	2,337,480	12.96	0.00	0	
R209	On	05/05/2022	10.75	Put			428.27000	0.42827	434,280	13.95	0.00	0	1,04
R209	On	05/05/2022	11.43	Call			7,836.24000	7.83624	7,662,320	15.09	0.00	0	
R209	On	05/05/2022	11.43	Put			101.93000	0.10193	100,240	15.09	0.00	0	
R209	On	05/05/2022	11.44	Call			7,884.31000	7.88431	7,710,370	15.10	0.00	0	
R209	On	05/05/2022	11.44	Put			99.68000	0.09968	97,970	15.10	0.00	0	
R209	On	05/05/2022	10.25	Put			1,098.29000	1.09829	1,129,440	12.96	0.00	0	11,00
R209	On	05/05/2022	11.45	Call			7,932.35000	7.93235	7,758,400	15.12	0.00	0	
R209	On	05/05/2022	11.45	Put			97.45000	0.09745	95,730	15.12	0.00	0	
R209	On	05/05/2022	12.00	Call			10,542.59000	10.54259	10,369,010	15.91	0.00	0	
R209	On	05/05/2022	12.00	Put			27.48000	0.02748	26,130	15.91	0.00	0	12,00
R209	On	05/05/2022	10.75	Call			4,604.60000	4.60460	4,438,380	13.95	0.00	0	
R209	On	04/08/2022	10.58	Call			3,800.67000	3.80067	3,665,130	12.58	0.00	0	
R209	On	04/08/2022	10.58	Put			1,467.55000	1.46755	1,506,370	12.58	0.00	0	
R209	On	04/08/2022	10.59	Call			3,838.29000	3.83829	3,702,240	12.59	0.00	0	
R209	On	04/08/2022	10.59	Put			1,450.05000	1.45005	1,488,360	12.59	0.00	0	
R209	On	04/08/2022	10.57	Call			3,763.18000	3.76318	3,628,150	12.56	0.00	0	
R209	On	04/08/2022	10.57	Put			1,485.25000	1.48525	1,524,580	12.56	0.00	0	
R209	On	03/11/2022	9.25	Put			0.00000	0.00000	7,073,470	10.93	0.00	0	
R209	On	03/11/2022	9.50	Put			5,692.15000	5.69215	5,811,960	10.98	0.00	0	
R209	On	03/11/2022	10.00	Call			0.00000	0.00000	1,977,870	11.66	0.00	0	
R209	On	03/11/2022	10.00	Put			0.00000	0.00000	3,843,220	11.66	23,059,320.00	6,000	6,00
R209	On	03/11/2022	10.50	Call			3,515.02000	3.51502	3,395,580	12.17	0.00	0	
R209	On	03/11/2022	10.50	Put			2,355.50000	2.35550	2,413,570	12.17	4,827,140.00	2,000	
R209	On	03/11/2022	9.25	Call			0.00000	0.00000	628,340	10.93	7,540,080.00	12,000	6,00
R209	On	03/11/2022	11.00	Put			0.00000	0.00000	1,469,220	12.72	17,630,640.00	12,000	6,00
R209	On	03/11/2022	11.01	Call			5,326.12000	5.32612	5,184,090	12.74	0.00	0	
R209	On	03/11/2022	11.01	Put			1,419.86000	1.41986	1,455,340	12.74	0.00	0	
R209	On	03/11/2022	11.02	Call			5,364.86000	5.36486	5,222,460	12.75	0.00	0	
R209	On	03/11/2022	11.02	Put			1,406.27000	1.40627	1,441,380	12.75	0.00	0	
R209	On	03/11/2022	9.50	Call			994.04000	0.99404	936,340	10.98	936,340.00	1,000	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	03/11/2022	Bond Future	11.03	Call		5.40387000	5.40387	5,261,120	12.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,393.00000	1.39300	1,427,760	12.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		7,293.61000	7.29361	7,137,140	13.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		889.15000	0.88915	910,190	13.49	910,190.00	1,000	
R209	On	03/11/2022	Bond Future	11.00	Call		0.00000	0.00000	5,145,580	12.72	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		4,410.94000	4.41094	4,287,110	12.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,504.34000	2.50434	2,560,860	12.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		4,444.24000	4.44424	4,319,990	12.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,484.21000	2.48421	2,540,310	12.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		4,477.36000	4.47736	4,352,690	12.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,463.97000	2.46397	2,519,650	12.08	0.00	0	
Total R209 Option											60,114,095.25	42,925	53,60
Total For R209											297,540,593.45	46,233	79,87
R210	On	05/05/2022	Bond Future			216.65437	216.65437	216.14354	216.14354		0.00	0	1,00
R210	On	04/08/2022	Bond Future			219.43192	219.43192	218.91445	218.91445		0.00	0	20
R210	On	03/11/2022	Bond Future			219.79358	219.79358	219.27060	219.27060		0.00	0	
R210	On	02/02/2023	Bond Future			223.07112	223.07112	222.54096	222.54096		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.50861	86.59022	9.47424	86.77286	9.63	1,904,984.84	22	24,20
R213	On	04/08/2022	Bond Future			9.69787	87.64404	9.66196	87.82901	9.26	0.00	0	
R213	On	03/11/2022	Bond Future			9.84527	85.41854	9.80768	85.60691	9.18	0.00	0	
R213	On	02/02/2023	Bond Future			10.00888	86.70773	9.96954	86.89911	8.97	0.00	0	
Total R213 Future											1,904,984.84	22	24,20
R213	On	05/05/2022	Bond Future	10.63	Call		6,037.19000	6.03719	5,856,170	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		160.80000	0.16080	162,420	11.10	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,082.24000	6.08224	5,901,120	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		157.31000	0.15731	158,830	11.11	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,127.32000	6.12732	5,946,090	11.12	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		153.90000	0.15390	155,310	11.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,865.96000	2.86596	2,736,770	9.37	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,649.43000	1.64943	1,705,210	9.37	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,804.85000	2.80485	2,676,920	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,689.67000	1.68967	1,746,710	9.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,835.33000	2.83533	2,706,770	9.36	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,669.45000	1.66945	1,725,860	9.36	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		4,411.12000	4.41112	4,527,570	8.59	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,685.30000	2.68530	2,572,310	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		2,523.31000	2.52331	2,598,690	9.08	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Put		1,802.11000	1.80211	1,858,450	9.30	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		4,274.48000	4.27448	4,133,930	9.45	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,511.73000	1.51173	1,559,550	9.45	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		1,135.12000	1.13512	1,067,090	8.54	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		4,624.83000	4.62483	4,745,170	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1,237.68000	1.23768	1,165,760	8.59	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,482.80000	1.48280	1,529,740	9.47	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		4,375.28000	4.37528	4,233,410	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,468.40000	1.46840	1,514,900	9.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		3,070.23000	3.07023	2,949,280	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,211.09000	2.21109	2,278,510	9.17	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,693.23000	3.69323	3,561,200	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		4,308.16000	4.30816	4,167,170	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,497.33000	1.49733	1,544,710	9.46	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		4,341.67000	4.34167	4,200,240	9.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		3,137.82000	3.13782	3,024,710	8.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		2,940.99000	2.94099	3,019,260	8.98	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,674.72000	3.67472	3,552,060	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,513.55000	2.51355	2,582,270	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,730.52000	3.73052	3,606,930	9.10	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,473.69000	2.47369	2,541,480	9.10	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		4,081.22000	4.08122	3,952,270	9.19	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,253.40000	2.25340	2,315,830	9.19	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		1,332.22000	1.33222	1,264,290	8.44	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		5,396.55000	5.39655	5,520,000	8.44	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,702.41000	3.70241	3,579,290	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,493.39000	2.49339	2,561,650	9.09	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											1,904,984.84	22	27,71
R214	On	05/05/2022	Bond Future			10.36913	69.49469	10.33982	69.67505	13.85	3,266,250.43	47	16,5
R214	On	04/08/2022	Bond Future			10.52334	70.33828	10.49298	70.52083	13.37	0.00	0	1,3
R214	On	03/11/2022	Bond Future			10.64546	68.10811	10.61398	68.29400	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			10.77734	69.13846	10.74473	69.32729	13.09	0.00	0	
Total R214 Future											3,266,250.43	47	17,85
R214	On	05/05/2022	Bond Future	11.73	Call		7,913.83000	7.91383	7,731,930	16.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		110.35000	0.11035	108,810	16.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,962.33000	7.96233	7,780,400	16.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		107.88000	0.10788	106,310	16.20	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		8,010.81000	8.01081	7,828,870	16.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Put		105.46000	0.10546	103,880	16.21	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		4,318.23000	4.31823	4,172,000	14.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,423.01000	1.42301	1,459,330	14.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		4,239.36000	4.23936	4,094,100	14.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,456.90000	1.45690	1,494,190	14.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		4,278.82000	4.27882	4,133,080	14.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,439.95000	1.43995	1,476,760	14.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,504.34000	1.50434	1,540,880	14.21	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		5,690.25000	5.69025	5,540,530	14.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,490.48000	1.49048	1,526,650	14.23	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		5,610.90000	5.61090	5,461,920	14.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,518.33000	1.51833	1,555,240	14.19	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		5,650.54000	5.65054	5,501,190	14.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		4,601.06000	4.60106	4,471,670	13.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		2,698.41000	2.69841	2,757,850	13.39	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		4,635.22000	4.63522	4,505,390	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		2,677.11000	2.67711	2,736,110	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		4,567.25000	4.56725	4,438,310	13.38	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		2,720.12000	2.72012	2,780,010	13.38	0.00	0	
Total R214 Option											0.00	0	
Total For R214											3,266,250.43	47	17,85
Total for Bond											475,518,794.37	48,091	1,231,46
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			847.49400	847.49400	849.07100	849.07100				0.00	0	98
GOVI On 04/08/2022 GOVI			858.03600	858.03600	859.63100	859.63100				0.00	0	
GOVI On 03/11/2022 GOVI			870.78000	870.78000	872.42000	872.42000				0.00	0	
GOVI On 02/02/2023 GOVI			883.55100	883.55100	885.22300	885.22300				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			608,410.00000	60.84100	592,640,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			608,310.00000	60.83100	592,540,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			608,210.00000	60.82100	592,440,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			403,510.00000	40.35100	387,560,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			403,710.00000	40.37100	387,760,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			403,610.00000	40.36100	387,660,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		519,900.00000	51.99000	503,500,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		520,100.00000	52.01000	503,700,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		520,000.00000	52.00000	503,600,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		343,930.00000	34.39300	327,210,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		343,830.00000	34.38300	327,110,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		344,030.00000	34.40300	327,310,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			829.49900	829.49900	830.70600	830.70600		0.00	0	
AL37	On	04/08/2022	Index Future			839.81700	839.81700	841.03800	841.03800		0.00	0	
AL37	On	03/11/2022	Index Future			852.29100	852.29100	853.55000	853.55000		0.00	0	
AL37	On	02/02/2023	Index Future			864.79000	864.79000	866.07600	866.07600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			964.22200	964.22200	966.14700	966.14700		0.00	0	
AL7T	On	04/08/2022	Index Future			976.21600	976.21600	978.16400	978.16400		0.00	0	
AL7T	On	03/11/2022	Index Future			990.71500	990.71500	992.71600	992.71600		0.00	0	
AL7T	On	02/02/2023	Index Future			1,005.24500	1,005.24500	1,007.28400	1,007.28400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			858.96100	858.96100	860.54400	860.54400		42,948,050.00	5	1€
ALBI	On	04/08/2022	Index Future			869.64500	869.64500	871.24700	871.24700		0.00	0	€
ALBI	On	03/11/2022	Index Future			882.56100	882.56100	884.20900	884.20900		0.00	0	
ALBI	On	02/02/2023	Index Future			895.50500	895.50500	897.18400	897.18400		0.00	0	
Total ALBI Future											42,948,050.00	5	2€
Total For ALBI											42,948,050.00	5	2€
IGOV	On	05/05/2022	Index Future			316.88900	316.88900	317.17300	317.17300		0.00	0	4€
IGOV	On	04/08/2022	Index Future			320.90800	320.90800	321.19600	321.19600		0.00	0	
IGOV	On	03/11/2022	Index Future			325.75100	325.75100	326.05000	326.05000		0.00	0	
IGOV	On	02/02/2023	Index Future			330.60300	330.60300	330.91000	330.91000		0.00	0	
Total IGOV Future											0.00	0	4€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IGOV										0.00	0	45
Total for Index										42,948,050.00	5	71
JIBAR f On 16/03/2022 Jibar Future			4.22500	95.77500	4.21500	95.78500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.54500	95.45500	4.52500	95.47500				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.59000	95.41000	4.57000	95.43000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.88500	95.11500	4.87500	95.12500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			4.96000	95.04000	4.93000	95.07000				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.25000	94.75000	5.22000	94.78000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.30000	94.70000	5.27000	94.73000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.76500	94.23500	5.72000	94.28000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.10000	93.90000	6.05000	93.95000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.28000	93.72000	6.19500	93.80500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.42500	93.57500	6.35500	93.64500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.56500	93.43500	6.46500	93.53500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										518,466,844.37	48,096	1,233,36
ABCPI3 On 07/12/2023 Spot Bond			2.74500	317.53269	2.74500	317.45376				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.05161				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.19476				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.46048	9.65000	101.43421				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.57500	94.19061	10.57500	94.16395				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.90012				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.07568				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.23555				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.71463				0.00	0	100,000,00
Total ABFN16 SPOT										0.00	0	100,000,00
Total For ABFN16										0.00	0	100,000,00
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.89683				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.17455				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.49377				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	99.96785				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.07600				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.04050				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.43162				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.54591				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.45037				0.00	0	
Total ABFN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.56693				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.24017				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.69793				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.11684				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.53412				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.37403				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.15379				0.00	0	250,000,00
Total ABFN39 SPOT										0.00	0	250,000,00
Total For ABFN39										0.00	0	250,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.25350				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.27618				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.59496				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.51895				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.53414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.54503				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.87153				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	99.98739				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	99.98670				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.94629				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.71702				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.83815				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.62788				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.12763				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.13195				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.13560				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.72193				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.33257				0.00	0	100,000,00
Total ABJ02 SPOT										0.00	0	100,000,00
Total For ABJ02										0.00	0	100,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.57050				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.39082				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.98500	6.98500	6.98500	150.14729				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	34.52102	100.00000	34.43780				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.73500	2.73500	2.73500	155.85256				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	207.71849				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.26000	4.26000	4.26000	236.70394				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.84000	6.84000	6.84000	100.77171				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.60500	7.60500	7.60500	113.33444				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.28000	103.65296	5.28000	103.63814				0.00	0	
Total ABS13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.37000	105.83848	5.37000	105.82299			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.29500	112.91174	7.29500	112.88940		2,918,000,000,000.00	400,000,000	1,200,000,000	
Total ABS16 SPOT								2,918,000,000,000.00	400,000,000	1,200,000,000	
Total For ABS16								2,918,000,000,000.00	400,000,000	1,200,000,000	
ABS17 On 11/11/2027 Spot Bond			7.87000	115.58304	7.87000	115.55841		1,574,000,000,000.00	200,000,000	100,000,000	
Total ABS17 SPOT								1,574,000,000,000.00	200,000,000	100,000,000	
Total For ABS17								1,574,000,000,000.00	200,000,000	100,000,000	
ABS18 On 26/09/2023 Spot Bond			5.81000	110.10623	5.81000	110.08882		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS7 On 11/09/2026 Spot Bond			7.76500	107.92724	7.76500	107.90453		155,300,000,000.00	20,000,000	10,000,000	
Total ABS7 SPOT								155,300,000,000.00	20,000,000	10,000,000	
Total For ABS7								155,300,000,000.00	20,000,000	10,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.05775	100.00000	15.02406		0.00	0		
Total ABS7/R186 SPOT								0.00	0		
Total For ABS7/R186								0.00	0		
ABS12 On 07/12/2023 Spot Bond			2.06500	321.19496	2.06500	321.12106		0.00	0		
Total ABS12 SPOT								0.00	0		
Total For ABS12								0.00	0		
ABX01 On 10/07/2024 Spot Bond			10.48000	10.48000	10.48000	102.22909		2,096,000,000,000.00	200,000,000	100,000,000	
Total ABX01 SPOT								2,096,000,000,000.00	200,000,000	100,000,000	
Total For ABX01								2,096,000,000,000.00	200,000,000	100,000,000	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.14794		0.00	0		
Total ACL097 SPOT								0.00	0		
Total For ACL097								0.00	0		
ACL098 On 20/12/2025 Spot Bond					0.00000	101.11251		0.00	0		
Total ACL098 SPOT								0.00	0		
Total For ACL098								0.00	0		
ACL185 On 20/09/2022 Spot Bond					0.00000	100.88125		0.00	0		
Total ACL185 SPOT								0.00	0		
Total For ACL185								0.00	0		
ACL190 On 20/09/2022 Spot Bond					0.00000	101.10925		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.10925				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.13941				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.13941				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.82749				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.30035				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.05253				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.91022				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.14465				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.37338				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.06907				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.99089				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	101.33396				0.00	200,000,000	1,150,000,00
Total AGL03 SPOT										0.00	200,000,000	1,150,000,00
Total For AGL03										0.00	200,000,000	1,150,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.58667				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.92858				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.58619				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.01926				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.49678				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.51620				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.90500	100.13837	7.90500	100.11692				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.54553				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.64318				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.76505				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.42824				0.00	0	
Total AHF2O1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.03027				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.53000	104.74432	6.53000	104.72573				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02835				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.03191				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.03410				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.32353				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.14967				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.48538				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.03182				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.03399				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04913				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.18298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.02965				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.03290				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.03209				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.03507				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.03404				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.05343				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.05074				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.61000	108.23573	7.61000	108.21352				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.03000	104.67645	8.03000	104.65369				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.41000	94.95299	11.41000	94.92389				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.72000	186.94775	5.72000	186.88632				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF06 On 24/08/2022 Spot Bond					0.00000	99.89620				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.91782				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.44995				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.14261				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.25835				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.98159				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.32279				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.61000	251.61081	4.61000	251.53563				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.11000	218.71091	5.11000	218.64260				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.56000	198.10560	4.56000	198.04667				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.23164				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.90376				0.00	0	
Total ASN194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.58000	117.62454	4.58000	117.58939				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.96211				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.97666				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.07535				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.86743				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.87877				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.22810				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.96734				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.13240				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.03254				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.03180				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.19650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.90532				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.04189				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.50135				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	109.79541				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.76500	4.76500	4.76500	102.19610				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.98652				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.12695				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.23910				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.35811				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.69000	116.00050	4.69000	115.96548				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.05958				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34(On 20/06/2024 Spot Bond					0.00000	100.96205				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.03125				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.01525				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.01525				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36(On 30/08/2024 Spot Bond					0.00000	99.91971				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36(On 20/06/2024 Spot Bond					0.00000	101.21911				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37(On 20/12/2024 Spot Bond					0.00000	100.99571				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37(On 20/12/2024 Spot Bond					0.00000	101.03295				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38(On 06/11/2023 Spot Bond					0.00000	100.53583				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38(On 15/03/2022 Spot Bond					0.00000	101.09996				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38(On 15/03/2022 Spot Bond					0.00000	101.09996				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38(On 20/12/2022 Spot Bond					0.00000	101.56781				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.00458				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.02911				0.00	2,800,000,000	1,400,000,000
Total ASN395 SPOT										0.00	2,800,000,000	1,400,000,000
Total For ASN395										0.00	2,800,000,000	1,400,000,000
ASN39: On 17/12/2025 Spot Bond					0.00000	101.04959				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.99748				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.17475				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	99.81400				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.36088				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.90630				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.93539				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.24385				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.72079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.54128				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.50148				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.50651				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.58502				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	99.85345				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.33001				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.38461				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.83533				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.37119				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	112.02400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.85704				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.77312				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.98068				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.98068				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.32730				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.30000	100.43902	9.30000	100.41394				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.48000	100.27392	8.48000	100.25105				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.03000	98.89875	9.03000	98.87475				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.03000	98.89875	9.03000	98.87475				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.61181	9.10000	100.58767				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.71563	11.05000	100.68570				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.71246	11.00000	100.68267				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.68078	10.50000	100.65232				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.68078	10.50000	100.65232				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.87947				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.36978				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.10814				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.68713	10.60000	100.65840				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.19383	10.47000	100.65050				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.68395	10.55000	100.65536				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.31249				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.46776				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.85283				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.74283				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.96208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	101.05121				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.16890				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	101.34674				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.69363				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.59939	9.22000	100.57435				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.62788				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.55678				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.38937				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.44015				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.90154				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.89518				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61(On 31/01/2030 Spot Bond					0.00000	100.44750				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	101.08963				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.30609				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	101.06046				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	100.02482				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.25896				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62(On 21/12/2026 Spot Bond					0.00000	101.00287				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62(On 28/02/2024 Spot Bond					0.00000	99.89711				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63(On 02/04/2026 Spot Bond					0.00000	100.82809				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63(On 20/06/2024 Spot Bond					0.00000	101.15708				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63(On 20/06/2026 Spot Bond					0.00000	101.27372				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63(On 05/06/2023 Spot Bond					0.00000	99.77535				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.38691				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.29762				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.66048				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.02266				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.91719				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.03484				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.85031				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.92884				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.21883				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.27195				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.88196				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.82233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.00307				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.36722				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.42476				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.74252				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.41599				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.09483				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.10369				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.97978				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.24499				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.20631				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.03744				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	101.03735				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.53873				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.67736				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.75828				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.20914				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.54883				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.79146				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.41044				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.90596				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.03313				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.05053				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN742										0.00	0	500,000,00
ASN74: On 20/06/2026 Spot Bond					0.00000	101.06825				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	99.97422				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.38839				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.23821				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.20793				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.24985				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	99.92164				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	101.20062				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond					0.00000	101.22364				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	101.04116				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	101.00286				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	100.93861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	101.35599				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.27799				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 22/03/2022 Spot Bond					0.00000	100.96140				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN771 On 29/03/2022 Spot Bond					0.00000	100.84890				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN775 On 05/04/2022 Spot Bond					0.00000	100.67016				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.65568				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	100.62227				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.60178				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond					0.00000	100.58321				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN782 On 21/12/2026 Spot Bond			8.73384	8.73384	8.73384	108.65442				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.49307				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78 On 25/04/2022 Spot Bond					0.00000	100.42263				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.38879				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.39235				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.39235				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.12571				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.26000	104.30663	4.26000	104.29449				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.90621	9.30000	103.87992				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.02987				0.00	0	100,000,00
Total BAW22 SPOT										0.00	0	100,000,00
Total For BAW22										0.00	0	100,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.37390				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.01536				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.76141				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.63000	101.52325	6.63000	101.50506				0.00	0	
Total BAW33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.77137				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.37449				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.55956				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.21679				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.73000	8.73000	8.73000	104.20118				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.09000	11.09000	11.09000	108.37307				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.11961				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.79300				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.04114				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.04147				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.02011				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.40866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.03216				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.06171				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.29029				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.25294				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.43655				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.21597				0.00	0	100,000,00
Total BAYA84 SPOT										0.00	0	100,000,00
Total For BAYA84										0.00	0	100,000,00
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.28940				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.28932				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.47736				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.42240				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.04041				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	101.44010				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.18021				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.21651				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.17984				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.47264				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.82195				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	101.50956				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	101.47340				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	101.78444				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	101.54682				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	101.47296				0.00	0	
Total BAYB21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.03500	8.03500	8.03500	103.24478				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.30517				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.25348				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.27516				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.15014				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.31022				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.44598				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.85796				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.82073				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.33010				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.52000	101.92168	7.52000	101.90089				0.00	0	100,000,00
Total BGL07 SPOT										0.00	0	100,000,00
Total For BGL07										0.00	0	100,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	99.83626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.55130				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.95843				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.34936				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.93448				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.94494				0.00	0	82,800,00
Total BGL19 SPOT										0.00	0	82,800,00
Total For BGL19										0.00	0	82,800,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.91130				0.00	220,000,000	110,000,00
Total BGT01 SPOT										0.00	220,000,000	110,000,00
Total For BGT01										0.00	220,000,000	110,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.32084				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.54334				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.27000	108.01365	6.27000	107.99523				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.05285				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.69175				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID14 On 28/10/2022 Spot Bond					0.00000	100.61476				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.45377				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.42490				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.72840				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.19600				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.98000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.09000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.50800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.72506				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.18581				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	106,000,000,000	53,000,000,000	
Total BNPP17 SPOT									10,000,000,000,000.00	106,000,000,000	53,000,000,000	
Total For BNPP17									10,000,000,000,000.00	106,000,000,000	53,000,000,000	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.80001				0.00	0	
Total BPPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.03474				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.78081				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.21377				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.90931				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.31968				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.82831				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.29794				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.30878				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.03584				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.23875				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.27352				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.88314				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.20281				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.66210				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.32402				0.00	2,000,000,000	1,000,000,000
Total CBL30 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CBL30										0.00	2,000,000,000	1,000,000,000
CCT01 On 23/06/2023 Spot Bond			7.61000	108.29872	7.61000	108.27650				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.78000	110.26047	7.78000	110.23736			622,400,000,000.00		80,000,000	
Total CCT02 SPOT									622,400,000,000.00		80,000,000	
Total For CCT02									622,400,000,000.00		80,000,000	
CCT03 On 15/03/2025 Spot Bond			8.38000	112.33665	8.38000	112.31117			0.00		0	
Total CCT03 SPOT									0.00		0	
Total For CCT03									0.00		0	
CCT04 On 17/07/2027 Spot Bond			9.80000	9.80000	9.80000	101.88244			0.00		0	286,100,000
Total CCT04 SPOT									0.00		0	286,100,000
Total For CCT04									0.00		0	286,100,000
CGR42 On 03/08/2023 Spot Bond					0.00000	100.46577				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.89358				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.88600				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	100.62659				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.66697				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.80023	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.85083				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.38000	110.53829	7.38000	110.51616				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.53774	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.35673				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.44644				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.36424				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.78313	10.98000	103.75248				0.00	0	
Total CLN379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	118.09997	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	101.04187				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.15503				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.15381				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.43500	144.53828	5.43500	144.49177				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.87500	142.78289	5.87500	142.73527				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.73000	104.69483	6.73000	104.67560				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.24510				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.00402				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.97934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.03763				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.53000	101.77108	6.53000	101.75336				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.97158				0.00	40,000,000	20,000,000
Total CLN490 SPOT										0.00	40,000,000	20,000,000
Total For CLN490										0.00	40,000,000	20,000,000
CLN493 On 20/06/2022 Spot Bond					0.00000	101.21746				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.91380				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.93000	106.93455	6.93000	106.91443				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.49119				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.70657				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.74736				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.25478				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.78366				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.35547				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.96269				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.26741				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.44579	9.96000	104.41776			4,183,200,000,000.00	420,000,000	210,000,000	
Total CLN516 SPOT									4,183,200,000,000.00	420,000,000	210,000,000	
Total For CLN516									4,183,200,000,000.00	420,000,000	210,000,000	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.18937	10.01000	103.16169			1,801,800,000,000.00	180,000,000	90,000,000	
Total CLN517 SPOT									1,801,800,000,000.00	180,000,000	90,000,000	
Total For CLN517									1,801,800,000,000.00	180,000,000	90,000,000	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.96514			0.00	0	0	
Total CLN518 SPOT									0.00	0	0	
Total For CLN518									0.00	0	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.43836	9.60000	101.41254			0.00	0	0	
Total CLN519 SPOT									0.00	0	0	
Total For CLN519									0.00	0	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.15020			0.00	0	0	
Total CLN520 SPOT									0.00	0	0	
Total For CLN520									0.00	0	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.92163			0.00	0	0	
Total CLN522 SPOT									0.00	0	0	
Total For CLN522									0.00	0	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.26267	9.20000	104.23678			0.00	0	0	
Total CLN524 SPOT									0.00	0	0	
Total For CLN524									0.00	0	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.98711			0.00	0	0	
Total CLN525 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.69930				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.04992				0.00	20,000,000	10,000,000
Total CLN527 SPOT										0.00	20,000,000	10,000,000
Total For CLN527										0.00	20,000,000	10,000,000
CLN527 On 25/11/2022 Spot Bond					0.00000	100.11083				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.15020				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.13060				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.57504				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.26000	104.15551	9.26000	104.12947				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.74337				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.42526				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.67726				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	152.20000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.91849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.53923				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.73000	104.79120	8.73000	104.76646				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.78000	107.52808	8.78000	107.50256				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.87000	106.89810	8.87000	106.87248				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	317.15612				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.14121				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.15107				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.98346				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.75250				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	116.41300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.20929				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	102.75967	10.19000	102.76894				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			8.73000	107.34528	8.73000	107.31995				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.25599				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.02935				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	102.78445				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	99.85143				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	100.19795				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			8.96000	106.00263	8.96000	105.97696				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.15839				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.19892				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.12857				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.23682				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.55039				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.84892				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.22023				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	99.92321				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.29542				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.49677				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	99.92518				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.29361				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.22403				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	101.03902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.03571				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.03502				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.86298				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.85500	147.25090	3.85500	118.96528				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	99.98374				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.86432				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.98374				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.27702				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.80031				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.11742				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.03571				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	101.03571				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.42650			3,323,100,000,000.00	380,000,000	190,000,000	
Total CLN603 SPOT									3,323,100,000,000.00	380,000,000	190,000,000	
Total For CLN603									3,323,100,000,000.00	380,000,000	190,000,000	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.24901				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.14388				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.14308				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.58687				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.01580				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.97130	9.32000	102.94553				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.45487				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.96561				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN611										0.00	0	
CLN611: On 07/03/2025 Spot Bond					0.00000	101.24964				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612: On 22/08/2022 Spot Bond					0.00000	100.01533				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613: On 30/11/2023 Spot Bond					0.00000	100.25099				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614: On 30/09/2022 Spot Bond					0.00000	100.79653				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615: On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616: On 20/12/2024 Spot Bond					0.00000	102.38577				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617: On 20/12/2022 Spot Bond					0.00000	101.50962				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618: On 31/05/2024 Spot Bond					0.00000	100.00728				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619: On 28/10/2024 Spot Bond					0.00000	100.40183				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620: On 28/10/2022 Spot Bond					0.00000	100.40049				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621: On 28/04/2022 Spot Bond					0.00000	100.43071				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622: On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.43313				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.51000	102.91845	6.51000	102.90024				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.03665				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.16020				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.53000	65.17006	11.53000	85.70405			2,997,800,000,000.00	260,000,000	130,000,000	
Total CLN628 SPOT									2,997,800,000,000.00	260,000,000	130,000,000	
Total For CLN628									2,997,800,000,000.00	260,000,000	130,000,000	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.07281			0.00	0	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.43000	100.33225	9.43000	100.30671			1,697,400,000,000.00	180,000,000	90,000,000	
Total CLN630 SPOT									1,697,400,000,000.00	180,000,000	90,000,000	
Total For CLN630									1,697,400,000,000.00	180,000,000	90,000,000	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.03648			0.00	0	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.06961			0.00	0	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.87826			0.00	0	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.27218			0.00	0	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	101.68605				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	100.03014				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	100.03632				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2023 Spot Bond					0.00000	100.22535				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.03961				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.51452				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	100.03030				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.01616				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	100.64719				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.01793				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.18626				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	99.92095				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.03632				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.02909				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.03632				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.26340				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.87642				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.65147				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.90700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	145.68100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.06721				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.95996				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.04356				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.92805				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.57846				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.91611				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.04016				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.19139				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.48798	148.40449	4.48798	120.39011				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.48798	148.40449	4.48798	120.39089				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.04098				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	100.04318				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.02556				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.23608				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.09988				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.15366				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98029				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.00823				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.39244				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.20002				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.19982				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.05174				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.86823				0.00	0	
Total CLN691 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	101.05188				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	100.13337				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.17857				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.64327				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.24734				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70: On 28/02/2023 Spot Bond					0.00000	99.92834				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70: On 11/11/2022 Spot Bond					0.00000	100.18023				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70: On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.51860				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	100.55258				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70: On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.74985				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	100.04427				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	101.11312				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.02717				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.18483				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.43017				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	101.01267				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.13276				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.03415				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.03415				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.03415				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.21451				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.00492				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.20260				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.52786				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.17181				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.24456				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94864				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94864				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.94864				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.96610				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.96610				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.96610				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.76817				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.81747				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.46311				0.00	0	
Total CLN732 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	101.02459				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.57799				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	101.15719				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.21031				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	113.39000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.21565				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.03577				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.07992				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.13964				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.70719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.90208				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.05183				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.43508				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.10329				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.74013				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.48129				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.76155				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.76408				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.71144				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.75848				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.31236				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.41123				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.90489				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.48129				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.08867				0.00	0	
Total CLN768 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	101.09273				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	101.56280				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.37205				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.09446				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	99.91057				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.45168				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.61500	6.61500	6.61500	118.42428				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	99.91279				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	99.89380				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.37598				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.37909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.11472				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.43814				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.39464				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.40148				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.99635				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.91209				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.99635				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.33888				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.20688				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.40204				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.38473				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	100.29591				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	100.16683				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.25921				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.16234				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.03500	103.26713	8.03500	103.24478				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.83000	107.90897	7.83000	107.88620				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.00000	106.99093	10.00000	106.96224				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.82000	109.14206	6.82000	109.12196				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.36500	105.40922	7.36500	105.38828				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.79000	97.22658	11.79000	97.19599				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.38000	97.90811	10.38000	97.88089				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.73000	9.73000	9.73000	105.83512				0.00	0	
Total CPV01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.54643				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.44048				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.02972				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.09897				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.13000	9.13000	9.13000	105.84841				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.42648				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.03218				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.76000	103.02698	6.76000	103.00837				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.67055	100.00000	49.56121				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.67055	100.00000	49.56121				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.31000	104.47919	7.31000	104.45846				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15696	9.69000	100.13078				0.00	0	
Total DV24/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.33000	100.89116	9.33000	100.86574				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51500	93.49726	11.51500	93.46835				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16345	10.10000	100.13619				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16345	10.10000	100.13619				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.87386				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.03557				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.49264				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.94485				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.93493				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.76886				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.34651				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.17208				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.27164				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.28824				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.32939				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.96961				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.34734				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.30083				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.03588				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.23915				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.28681				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.50000	104.64278	4.50000	104.62991				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.84000	110.32792	6.84000	110.30742				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.87000	115.73624	4.87000	115.70076				0.00	0	
Total ECN32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.58000	104.16713	4.58000	104.13601				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.82821	2.25000	138.79552				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.97000	150.43896	3.97000	150.39650				0.00	0	2,000,000,00
Total EL28 SPOT										0.00	0	2,000,000,00
Total For EL28										0.00	0	2,000,000,00
EL29 On 19/11/2029 Spot Bond			3.84200	137.67184	3.84200	137.63346				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.88500	132.93272	3.88500	132.89550				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.56000	117.61590	4.56000	117.58090				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.55000	106.19121	4.55000	106.15957				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.82821	2.25000	138.79552				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	163.30062				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.67764				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.48726				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.52399				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	121.30600				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.72457				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.66926				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	108.96681				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.76981				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.64245				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.43000	104.28381	9.43000	104.25726				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.23000	11.23000	11.23000	97.20349				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM05 On 17/04/2029 Spot Bond			11.28000	11.28000	11.28000	102.01568				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.53000	9.53000	9.53000	102.87045				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.53000	9.53000	9.53000	103.59006				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.23500	11.23500	11.23500	74.98188				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.55000	10.55000	10.55000	102.30628				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.23500	11.23500	11.23500	96.40310				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.86700				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.16431				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.11054				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	101.08131				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.25140				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.88527				0.00	0	
Total EPF021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EPF021										0.00	0	
EPF02: On 28/05/2024 Spot Bond					0.00000	99.91858				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02: On 07/09/2026 Spot Bond					0.00000	101.23886				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4: On 12/03/2022 Spot Bond					0.00000	101.07144				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.19909				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	99.88090				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	99.87760				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.52663				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.38454				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.36694				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.94047				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.64246				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.20254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond					0.00000	100.26218				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.09736				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.09324				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	100.10388				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	100.09406				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.09812				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.09198				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.08999				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	100.10220				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23(On 25/01/2023 Spot Bond			6.16000	104.19217	6.16000	104.17470			3,203,200,000,000.00	520,000,000	1,000,000,000	
Total ES23 SPOT									3,203,200,000,000.00	520,000,000	1,000,000,000	
Total For ES23									3,203,200,000,000.00	520,000,000	1,000,000,000	
ES23/R(On 25/01/2023 Spot Bond			10.00000	100.81196	10.00000	100.78478			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
ES26 On 02/04/2026 Spot Bond			8.53000	100.80118	8.53000	100.77806			9,202,530,790,000.00	1,078,843,000	5,597,873,900
Total ES26 SPOT									9,202,530,790,000.00	1,078,843,000	5,597,873,900
Total For ES26									9,202,530,790,000.00	1,078,843,000	5,597,873,900
ES26/R On 02/04/2026 Spot Bond			7.85000	103.11477	7.85000	103.09297			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			10.87000	81.47140	10.84000	81.61222			5,920,047,662,000.00	544,622,600	938,241,000
Total ES33 SPOT									5,920,047,662,000.00	544,622,600	938,241,000
Total For ES33									5,920,047,662,000.00	544,622,600	938,241,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.34984	7.50000	103.32882			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.32000	80.61587	11.29000	80.78482			7,667,509,176,000.00	677,341,800	1,063,695,400
Total ES42 SPOT									7,667,509,176,000.00	677,341,800	1,063,695,400
Total For ES42									7,667,509,176,000.00	677,341,800	1,063,695,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.82931	8.50000	102.80580			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.14665			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.91211			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.05957			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.25868			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.03019			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.21878			0.00	0	
Total FIFB16 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.13123				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.36905				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.13014				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.27070				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.28804				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			870,000,000,000.00	58,700,000,000	45,500,000,00	
Total FIFG03 SPOT									870,000,000,000.00	58,700,000,000	45,500,000,00	
Total For FIFG03									870,000,000,000.00	58,700,000,000	45,500,000,00	
FIFG04 On 22/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			130,000,000,000.00	51,300,000,000	50,000,000,00	
Total FIFG04 SPOT									130,000,000,000.00	51,300,000,000	50,000,000,00	
Total For FIFG04									130,000,000,000.00	51,300,000,000	50,000,000,00	
FIFG05 On 22/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	50,000,000,000	35,000,000,00	
Total FIFG05 SPOT									000,000,000,000.00	50,000,000,000	35,000,000,00	
Total For FIFG05									000,000,000,000.00	50,000,000,000	35,000,000,00	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total FRB17/JIBAR SPOT									0.00	0		
Total For FRB17/JIBAR									0.00	0		
FRB22 On 08/12/2022 Spot Bond					0.00000	103.74187				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.27299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.61228				0.00	340,000,000	170,000,000
Total FRB24 SPOT										0.00	340,000,000	170,000,000
Total For FRB24										0.00	340,000,000	170,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.96719				0.00	240,000,000	420,000,000
Total FRB25 SPOT										0.00	240,000,000	420,000,000
Total For FRB25										0.00	240,000,000	420,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.93227				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.11000	109.68378	8.11000	109.65983				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.84708				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.47190				0.00	0	1,500,000,000
Total FRB29 SPOT										0.00	0	1,500,000,000
Total For FRB29										0.00	0	1,500,000,000
FRB30 On 19/04/2026 Spot Bond			8.03000	103.28463	8.03000	103.26229				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.98425				0.00	200,000,000	100,000,000
Total FRB31 SPOT										0.00	200,000,000	100,000,000
Total For FRB31										0.00	200,000,000	100,000,000
FRBI23 On 07/12/2023 Spot Bond			2.52500	318.71149	2.52500	318.63415				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.74000	2.74000	2.74000	155.83054				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.75000	207.09138	3.75000	207.03429				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRBI29 On 31/03/2029 Spot Bond			4.18500	4.18500	4.18500	110.18526			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	226.92848			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.79500	102.51182	4.79500	102.48067			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.80000	102.67885	4.80000	102.64757			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.95000	6.95000	6.95000	83.44101		3,753,000,000,000.00	540,000,000	270,000,000	
Total FRBZ02 SPOT								3,753,000,000,000.00	540,000,000	270,000,000	
Total For FRBZ02								3,753,000,000,000.00	540,000,000	270,000,000	
FRBZ03 On 10/12/2024 Spot Bond			7.00000	7.00000	7.00000	82.67408		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	150.25461		0.00	0	0	
Total FRC169 SPOT								0.00	0	0	
Total For FRC169								0.00	0	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000		0.00	0	0	
Total FRC178 SPOT								0.00	0	0	
Total For FRC178								0.00	0	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.16802		0.00	0	0	
Total FRC181 SPOT								0.00	0	0	
Total For FRC181								0.00	0	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	101.13604		0.00	0	0	
Total FRC252 SPOT								0.00	0	0	
Total For FRC252								0.00	0	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
Total FRC255 SPOT								0.00	0	0	
Total For FRC255								0.00	0	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.10855		0.00	0	0	
Total FRC256 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.49479				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.38456				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.62258				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.03048				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.15714				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.85030				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.26271				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.04446				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.84610				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.00997				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.52577				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.15021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.15264				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.44654				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.71779				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.13509				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.64431				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.16494				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	99.92739				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.88329				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.98865				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.13576				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.24568				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 13/10/2026 Spot Bond					0.00000	101.52595				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.20090				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.38935				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.12158				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.24546				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.39800				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.14798				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.74473				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.80057				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.75834				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	99.92457				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.25158				0.00	0	
Total FRC329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.52153				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.91793				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.21886				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.56254				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.45439				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.47226				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.01684				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.56177				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.33739				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.87300				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.58693				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.48317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.42461				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.48152				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.72105				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.49069				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.57087				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.50240				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.50557				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.34924				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.56423				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.39814				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/03/2022 Spot Bond					0.00000	100.82036				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.23544				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.94821				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.24972				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.69038				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.58849				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.91285				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.92154				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.48914				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.48678				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.00143				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.83444				0.00	0	
Total FRC375 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	103.60713				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.58603				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.02754				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.22005				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.16575				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.91968				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.40658				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.12020				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.12020				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.10707				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.10707				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.26000	107.30888	4.26000	107.27775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.43000	119.88271	4.43000	119.84737				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.57748				0.00	0	400,000,00
Total FRJ022 SPOT										0.00	0	400,000,00
Total For FRJ022										0.00	0	400,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.19309				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.42377				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.59584				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.48667				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.93078				0.00	4,000,000,000	4,000,000,00
Total FRJ26 SPOT										0.00	4,000,000,000	4,000,000,00
Total For FRJ26										0.00	4,000,000,000	4,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.11640				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.90620				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.98036				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.92162				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			3.98800	3.98800	3.98800	111.48266				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.40000	4.40000	4.40000	120.30509				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.00838				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.37815				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.54000	118.22177	4.54000	118.18656				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			4.56000	230.20091	4.56000	230.13238				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.68000	116.14703	4.68000	116.11201				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	229.48730				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			3.58500	152.20620	3.58500	152.16485				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	131.54432	3.70500	131.50812				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.48000	119.12434	4.48000	119.08907				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.71000	226.99695	4.71000	226.92848				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.76000	225.94083	4.76000	225.87241				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.11500	123.68154	3.11500	154.19092				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.79000	225.31000	4.79000	225.24157				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			4.68000	116.14703	4.68000	116.11201				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.37000	200.17243	4.37000	200.11389				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.43000	105.74143	5.43000	105.70741				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.26000	201.38035	4.26000	201.32206				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.32000	200.72044	4.32000	200.66203				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.30000	214.90257	5.30000	214.83437				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.38000	106.39957	5.38000	106.36549				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.68000	4.68000	4.68000	116.11201				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.66000	116.44076	4.66000	116.40572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.13000	202.81870	4.13000	202.76073				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.07000	219.52298	5.07000	219.45466				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.26000	201.38035	4.26000	201.32206				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.26000	201.38035	4.26000	201.32206				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.66100	208.10698	3.66100	208.05010				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.88500	150.93042	3.88500	150.88817				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.61000	197.56580	4.61000	197.50675				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.65000	197.13516	4.65000	197.07603				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.85500	151.05742	3.85500	151.01525				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.12500	202.87428	4.12500	202.81629				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	196.96852				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	5.97526				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.52458				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.57991				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.02686				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.96183				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	200.26129				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	147.56958				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	179.14067				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	66.98362				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.23816				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.27070				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.15236				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.92104				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.60702				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.02264				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.89106				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.36303				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.01684				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.62759				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.15626				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.16411				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23{ On 13/10/2023 Spot Bond					0.00000	109.34433				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	104.69173				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 04/12/2022 Spot Bond					0.00000	101.84143				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	77.00835				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	101.94668				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24{ On 29/12/2025 Spot Bond					0.00000	116.16242				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24{ On 19/01/2024 Spot Bond					0.00000	100.85761				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24{ On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25{ On 22/02/2024 Spot Bond					0.00000	102.49113				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25{ On 02/03/2024 Spot Bond					0.00000	101.18695				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25{ On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25{ On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.31051				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.97188				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.36037				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.69641				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.97867				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	111.58257				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.98609				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	108.06625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.34433				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	103.27806				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.98014				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.07554				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.23567				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.41485				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.80479				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.04044				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.11000	9.11000	9.11000	107.04457				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 28/02/2031 Spot Bond			9.11000	9.11000	9.11000	107.04457				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.41728				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.20960				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.45900	10.45900	10.45900	95.01544				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	101.09341				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.12412				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.61322				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.40949				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.38238				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.32500	2.32500	2.32500	319.71227				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05500	321.24924	2.05500	321.17541				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.06500	2.06500	2.06500	321.12106				0.00	0	
Total FRS43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.30485			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.38000	112.35340	4.38000	112.32046			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.08000	75.32440	4.08000	118.51255			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.00500	3.00500	3.00500	154.66973			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.28500	3.28500	3.28500	153.45439			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.12500	3.12500	3.12500	315.42848			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.79000	5.79000	5.79000	101.79778			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.94000	111.74131	6.94000	111.72036			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.31000	108.03638	7.31000	108.01496		950,300,000,000.00	130,000,000	720,000,000	
Total FRX25 SPOT								950,300,000,000.00	130,000,000	720,000,000	
Total For FRX25								950,300,000,000.00	130,000,000	720,000,000	
FRX26 On 01/10/2026 Spot Bond			7.76000	110.41971	7.76000	110.39661		1,842,088,976,000.00	237,382,600	4,416,540,600	
Total FRX26 SPOT								1,842,088,976,000.00	237,382,600	4,416,540,600	
Total For FRX26								1,842,088,976,000.00	237,382,600	4,416,540,600	
FRX27 On 07/03/2027 Spot Bond			7.88000	114.22256	7.88000	114.19818		1,576,000,000,000.00	200,000,000	1,260,000,000	
Total FRX27 SPOT								1,576,000,000,000.00	200,000,000	1,260,000,000	
Total For FRX27								1,576,000,000,000.00	200,000,000	1,260,000,000	
FRX28 On 26/07/2028 Spot Bond			8.04000	111.07138	8.04000	111.04720		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.71000	106.50386	8.71000	106.47877			3,135,600,000,000.00	360,000,000	280,000,00
Total FRX30 SPOT									3,135,600,000,000.00	360,000,000	280,000,00
Total For FRX30									3,135,600,000,000.00	360,000,000	280,000,00
FRX31 On 21/02/2031 Spot Bond			8.87000	103.92503	8.87000	103.90012			6,031,600,000,000.00	680,000,000	440,000,00
Total FRX31 SPOT									6,031,600,000,000.00	680,000,000	440,000,00
Total For FRX31									6,031,600,000,000.00	680,000,000	440,000,00
FRX32 On 31/03/2032 Spot Bond			9.06500	113.72309	9.06500	113.69540			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.63500	80.37996	10.63500	80.35708			2,127,000,000,000.00	200,000,000	100,000,00
Total FRX45 SPOT									2,127,000,000,000.00	200,000,000	100,000,00
Total For FRX45									2,127,000,000,000.00	200,000,000	100,000,00
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.97004			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.24019			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.02850			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.02710			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.02802			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.02829			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.38039			0.00	0	
Total FST3A1 SPOT									0.00	0	
Total For FST3A1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.40161				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.42939				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.44326				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.27274				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.35783				0.00	0	20,000,000,0€
Total GBL06 SPOT										0.00	0	20,000,000,0€
Total For GBL06										0.00	0	20,000,000,0€
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.14084				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.02104				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.97082				0.00	260,000,000	130,000,0€
Total GH5A31 SPOT										0.00	260,000,000	130,000,0€
Total For GH5A31										0.00	260,000,000	130,000,0€
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.29693				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.82159				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.78500	115.25522	3.78500	115.22333				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.71727				0.00	0	
Total GRT07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.40900	109.35521	6.40900	109.33626			32,045,000,000,000.00	5,000,000,000	5,000,000,00
Total GRT17 SPOT									32,045,000,000,000.00	5,000,000,000	5,000,000,00
Total For GRT17									32,045,000,000,000.00	5,000,000,000	5,000,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.12564			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.36522			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.63000	109.94938	6.63000	109.92968			1,856,400,000,000.00	280,000,000	140,000,00
Total GRT21 SPOT									1,856,400,000,000.00	280,000,000	140,000,00
Total For GRT21									1,856,400,000,000.00	280,000,000	140,000,00
GRT22 On 16/10/2022 Spot Bond					0.00000	100.52753			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.32585			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.07959			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.61429			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.21619			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49021			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.80118			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.76458			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.92792				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.24636				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.19229				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.26555				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.74998				0.00	2,200,000,000	2,200,000,000
Total GRT36 SPOT										0.00	2,200,000,000	2,200,000,000
Total For GRT36										0.00	2,200,000,000	2,200,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.78762				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.35004				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.47382				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.63198				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.02976				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.74777				0.00	100,000,000	100,000,000
Total GRT45 SPOT										0.00	100,000,000	100,000,000
Total For GRT45										0.00	100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	100.40983				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.79916				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.31210				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.96032				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.67215				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.13287				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.96216				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.71346				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.19050				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.35136				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.55792				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.95943				0.00	0	
Total HILB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.26182				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.15696				0.00	11,000,000,000	11,000,000,000
Total HILB12 SPOT										0.00	11,000,000,000	11,000,000,000
Total For HILB12										0.00	11,000,000,000	11,000,000,000
HPF11 On 31/03/2023 Spot Bond					0.00000	100.84213				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.79049				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.77581				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65500	318.01421	2.65500	317.93594				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.01500	3.01500	3.01500	322.91524				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.00000	101.94933	10.00000	101.92229			2,000,000,000,000.00		200,000,000	100,000,000
Total HWAY30 SPOT									2,000,000,000,000.00		200,000,000	100,000,000
Total For HWAY30									2,000,000,000,000.00		200,000,000	100,000,000
HWAY3 On 28/02/2033 Spot Bond			4.51000	80.53059	4.51000	107.41427				0.00	0	10,000,000,000
Total HWAY33 SPOT										0.00	0	10,000,000,000
Total For HWAY33										0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			10.71000	90.69289	10.71000	90.66676			752,111,371,494,000.00		70,225,151,400	73,980,000,000
Total HWAY34 SPOT									52,111,371,494,000.00		70,225,151,400	73,980,000,000
Total For HWAY34									52,111,371,494,000.00		70,225,151,400	73,980,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.76472	100.00000	9.74287				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.88000	89.22728	10.88000	89.20117				0.00	0	5,190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.76261	100.00000	9.74077				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.59278				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.43778				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.92729				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.45500	157.12843	2.43500	157.17943			281,044,300,395,500.00	114,478,330,100	444,074,630,50	
Total I2025 SPOT									1,044,300,395,500.00	114,478,330,100	444,074,630,50	
Total For I2025									1,044,300,395,500.00	114,478,330,100	444,074,630,50	
I2029 On 31/03/2029 Spot Bond			3.31500	116.59525	3.31500	116.56447			480,901,746,000,000.00	145,068,400,000	402,667,300,00	
Total I2029 SPOT									10,901,746,000,000.00	145,068,400,000	402,667,300,00	
Total For I2029									10,901,746,000,000.00	145,068,400,000	402,667,300,00	
I2033 On 28/02/2033 Spot Bond			3.75000	112.73157	3.76000	112.59120			239,155,461,000,000.00	63,774,789,600	340,038,206,50	
Total I2033 SPOT									19,155,461,000,000.00	63,774,789,600	340,038,206,50	
Total For I2033									19,155,461,000,000.00	63,774,789,600	340,038,206,50	
I2038 On 31/01/2038 Spot Bond			3.81000	129.77550	3.78000	130.24191			26,600,658,000,000.00	6,981,800,000	343,454,960,00	
Total I2038 SPOT									16,600,658,000,000.00	6,981,800,000	343,454,960,00	
Total For I2038									16,600,658,000,000.00	6,981,800,000	343,454,960,00	
I2046 On 31/03/2046 Spot Bond			3.82000	120.35798	3.79500	120.83269			211,016,800,000,000.00	55,240,000,000	408,403,800,00	
Total I2046 SPOT									11,016,800,000,000.00	55,240,000,000	408,403,800,00	
Total For I2046									11,016,800,000,000.00	55,240,000,000	408,403,800,00	
I2050 On 31/12/2050 Spot Bond			3.82000	122.95163	3.80000	123.38433			7,640,000,000,000.00	2,000,000,000	423,019,900,00	
Total I2050 SPOT									7,640,000,000,000.00	2,000,000,000	423,019,900,00	
Total For I2050									7,640,000,000,000.00	2,000,000,000	423,019,900,00	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.23267			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	100.24127				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.24500	6.24500	6.24500	102.95217			1,249,000,000,000.00		200,000,000	100,000,000
Total IBL101 SPOT									1,249,000,000,000.00		200,000,000	100,000,000
Total For IBL101									1,249,000,000,000.00		200,000,000	100,000,000
IBL102 On 24/05/2022 Spot Bond					0.00000	100.20445				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.78500	317.31898	2.78500	317.23978				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.49272				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.31973				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.59546				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.95522				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.44967				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.14626				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.13086				0.00	0	
Total IBL133 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.61196				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.01520				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.50871				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.21269				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.14862				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.02735				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.00644				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.80024				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.97431				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.97319				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.02669				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.39679				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.22855				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.30839				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.17654				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.63631				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.55638				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.05744				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.38171				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.59493				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.46775				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	99.97246				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.97157				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.02518				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.06106				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.60652				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.50645				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.28162				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.24172				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.19840				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.90344				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.90012				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.05676				0.00	0	
Total IBL202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For IBL202									0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.31048			0.00	0	
Total IBL203 SPOT									0.00	0	
Total For IBL203									0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.24832			0.00	0	
Total IBL204 SPOT									0.00	0	
Total For IBL204									0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.04101			0.00	0	
Total IBL205 SPOT									0.00	0	
Total For IBL205									0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.18614			0.00	0	
Total IBL206 SPOT									0.00	0	
Total For IBL206									0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.31989			0.00	0	
Total IBL207 SPOT									0.00	0	
Total For IBL207									0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.35877			0.00	0	
Total IBL208 SPOT									0.00	0	
Total For IBL208									0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.07614			0.00	0	
Total IBL210 SPOT									0.00	0	
Total For IBL210									0.00	0	
IBL211 On 21/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000.00
Total IBL211 SPOT									0.00	0	5,000,000.00
Total For IBL211									0.00	0	5,000,000.00
IBL212 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	25,000,000,000	89,000,000,000	
Total IBL212 SPOT								10,000,000,000,000.00	25,000,000,000	89,000,000,000	
Total For IBL212								10,000,000,000,000.00	25,000,000,000	89,000,000,000	
IBL213 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	56,020,000.00	
Total IBL213 SPOT								0.00	0	56,020,000.00	
Total For IBL213								0.00	0	56,020,000.00	
IBL214 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	5,000,000,000	5,000,000.00	
Total IBL214 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000.00	
Total For IBL214								10,000,000,000,000.00	5,000,000,000	5,000,000.00	
IBL60 On 17/02/2024 Spot Bond			6.95000	106.21359	6.95000	106.19355		0.00	0	300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	300,000,00
Total For IBL60										0.00	0	300,000,00
IBL78 On 25/11/2022 Spot Bond			5.32000	105.92218	5.32000	105.90681				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.85119				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.55500	104.79199	8.55500	104.76774				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.83000	111.19236	9.83000	111.47586				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.15000	108.64565	9.15000	108.61894				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.77625				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.29432				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.61447				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.23976				0.00	37,700,000,000	37,700,000,00
Total IDCG17 SPOT										0.00	37,700,000,000	37,700,000,00
Total For IDCG17										0.00	37,700,000,000	37,700,000,00
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.01243				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.94949				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.91147				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.76438				0.00	200,000,000	100,000,000
Total IDCG22 SPOT										0.00	200,000,000	100,000,000
Total For IDCG22										0.00	200,000,000	100,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.40121				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.05495				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.88000	103.86867	7.88000	103.84662				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.15253				0.00	400,000,000	200,000,000
Total INLV01 SPOT										0.00	400,000,000	200,000,000
Total For INLV01										0.00	400,000,000	200,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	104.05170				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.81394				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.46556				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.77739				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.55072				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.70809				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.01792				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.96643				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.02389				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.18711				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.25759				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.52865				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.22390				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.22745				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.80155				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.49326				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.77770				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.10093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.16679				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.04743				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.02000	193.20268	5.02000	193.14282				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.43405				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.18689				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.25576				0.00	400,000,000	800,000,000
Total IV050 SPOT										0.00	400,000,000	800,000,000
Total For IV050										0.00	400,000,000	800,000,000
IV19A On 31/03/2028 Spot Bond			4.92000	194.25652	4.92000	194.19686				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.13477				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.91877				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.60507				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	100.21948				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.30609				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.62506				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.15949				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.08502				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.23345				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.85020				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.71173				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.18090				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.23403				0.00	0	
Total IVC183 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.07740				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.30603	7.40000	101.28580				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.24140				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.91734				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.48988	7.23000	100.47057				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.17737				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.92232				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	99.91921	7.45000	99.89903				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.41446				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.65673	3.91012	101.65219				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.56576				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.01848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.31648				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.84000	6.84000	6.84000	100.89560				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.18569				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.78921				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.18000	6.18000	6.18000	100.62623				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.50000	4.50000	4.50000	99.92608				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.83998				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.75403				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.66823				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.55000	4.55000	4.55000	99.40520				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.12862				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.04107				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.25468				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.35203				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.04632				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.49160				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.08262				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.52521				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.53918				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.81186				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.41802				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.09596				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.09977				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.07580				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.01508				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63000	125.80085	8.63000	125.77149				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.74000	106.01793	6.74000	105.99863				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.67740				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.43460				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.97491				0.00	400,000,000	
Total LGL09 SPOT										0.00	400,000,000	
Total For LGL09										0.00	400,000,000	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.48261				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.26233				0.00	320,000,000	
Total LGL11 SPOT										0.00	320,000,000	
Total For LGL11										0.00	320,000,000	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.81274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.02992				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.03073				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.16038				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.93404				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.11696				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.96009				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.22615				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.89736				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.65704				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.33588				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.13038				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	99.94552				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.93135				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.75238				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.76793				0.00	200,000,000	100,000,000
Total MBP049 SPOT										0.00	200,000,000	100,000,000
Total For MBP049										0.00	200,000,000	100,000,000
MBP05 On 23/08/2022 Spot Bond					0.00000	100.17042				0.00	4,000,000,000	2,000,000,000
Total MBP050 SPOT										0.00	4,000,000,000	2,000,000,000
Total For MBP050										0.00	4,000,000,000	2,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.42586				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.74153				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.88000	7.88000	7.88000	110.54562				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.25900	102.46069	6.25900	102.44362				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.85736				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.99975				0.00	0	
Total MMIG07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.00848				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.53000	104.85475	8.53000	104.83069				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.54386				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.78000	98.20183	8.78000	99.36330				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.24480				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.17080				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.11955				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.54628				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.78095				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.22533				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.20967				0.00	15,000,000,000	15,000,000,000
Total MTN15 SPOT										0.00	15,000,000,000	15,000,000,000
Total For MTN15										0.00	15,000,000,000	15,000,000,000
MTN16 On 30/05/2022 Spot Bond					0.00000	99.87054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.27883				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.31265				0.00	10,000,000,000	10,000,000,000
Total MTN18 SPOT										0.00	10,000,000,000	10,000,000,000
Total For MTN18										0.00	10,000,000,000	10,000,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	101.18566				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.09603				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.70032				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.40643				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.47500	99.91047	8.47500	99.88756				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.43753				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.23867				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.14143				0.00	0	200,000,000
Total MTN26 SPOT										0.00	0	200,000,000
Total For MTN26										0.00	0	200,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.91308				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	101.02329				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.50562				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.10958				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.73048				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.01569				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.01678				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.01670				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.01641				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.45051				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.05077				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.35206				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.67283				0.00	0	
Total N6G26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.91416				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.17479				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.39620				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.59972				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.60500	103.36067	6.60500	103.34212				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.83000	104.97900	6.83000	104.95953				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.41000	104.57032	9.41000	104.54377				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.42010				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.53705				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.34154				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.42359				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.36854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.33771				0.00	60,000,000	30,000,00
Total NBG06G SPOT										0.00	60,000,000	30,000,00
Total For NBG06G										0.00	60,000,000	30,000,00
NBG07 On 15/12/2028 Spot Bond					0.00000	101.08243				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.39500	110.59090	6.39500	110.57167				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.18700	106.23259	7.18700	106.21186				0.00	0	240,019,40
Total NBK16A SPOT										0.00	0	240,019,40
Total For NBK16A										0.00	0	240,019,40
NBK17 On 22/04/2026 Spot Bond			7.95500	110.34100	7.95500	110.31736				0.00	0	100,000,00
Total NBK17A SPOT										0.00	0	100,000,00
Total For NBK17A										0.00	0	100,000,00
NBK19 On 01/06/2022 Spot Bond			6.22500	103.11417	6.22500	103.09687				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.07000	114.33453	7.07000	114.31271				0.00	0	100,000,00
Total NBK20A SPOT										0.00	0	100,000,00
Total For NBK20A										0.00	0	100,000,00
NBK21 On 21/07/2027 Spot Bond			8.35500	110.71823	8.35500	110.69320				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.58000	105.85851	5.58000	105.84241				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.07800	114.49116	7.07800	114.46915				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.05000	115.94456	8.05000	115.91928				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
NBK25/ On 17/02/2023 Spot Bond			5.85500	5.85500	5.85500	104.70204			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.10446			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	47.10075	100.00000	46.99535			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.86326			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.80500	115.04153	7.80500	115.01720			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.89100	106.20571	5.89100	106.18869			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.55500	111.60776	7.55500	111.58490			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.42000	105.95459	6.42000	105.93608		1,926,000,000,000.00	300,000,000	150,000,000	
Total NBK30A SPOT								1,926,000,000,000.00	300,000,000	150,000,000	
Total For NBK30A								1,926,000,000,000.00	300,000,000	150,000,000	
NBK31/ On 09/11/2023 Spot Bond			5.95000	108.29507	5.95000	108.27753			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.05212			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.53802			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.92142			0.00	0	
Total NBK36B SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.20500	10.20500	10.20500	77.09732			6,531,200,000,000.00	640,000,000	320,000,00
Total NBK4 SPOT									6,531,200,000,000.00	640,000,000	320,000,00
Total For NBK4									6,531,200,000,000.00	640,000,000	320,000,00
NBK40I On 31/07/2026 Spot Bond					0.00000	103.02979			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.42680			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.61346			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.05300			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.38444			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.85663			0.00	0	657,000,00
Total NBK49B SPOT									0.00	0	657,000,00
Total For NBK49B									0.00	0	657,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.06175			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total NBK51B SPOT									0.00	0	
Total For NBK51B									0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.58741			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.54798			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.66978				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.57095				0.00	0	400,000,00
Total NBK55 SPOT										0.00	0	400,000,00
Total For NBK55										0.00	0	400,000,00
NBK55 On 01/08/2024 Spot Bond					0.00000	100.31765				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.44680				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.77865				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.14148				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.33802				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.12677				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.53103				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.99889				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03305				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.37500	106.97316	9.37500	106.94608			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.02418			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.41000	106.52163	9.41000	106.49458			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.03305			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.04711			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.06483			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20382			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20382			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.90935			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.59933			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	99.93393			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.81150				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.33434				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45228				0.00	150,000,000	150,000,000
Total NGL06 SPOT										0.00	150,000,000	150,000,000
Total For NGL06										0.00	150,000,000	150,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.80769				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.55693				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.18511				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.96397				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.62896				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.51140				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.71169				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.89359				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	102.97492				0.00	200,000,000	100,000,000
Total NGT105 SPOT										0.00	200,000,000	100,000,000
Total For NGT105										0.00	200,000,000	100,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	103.02812				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.33865				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.74606				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.41313				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.28095				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.47520				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.07080				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.93217				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.58892				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.50303				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.40553				0.00	0	
Total NHM015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.51412				0.00	0	100,000,00
Total NHM016 SPOT										0.00	0	100,000,00
Total For NHM016										0.00	0	100,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.58269				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.26027				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.18282				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	99.88980				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	225.87241				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	208.40527				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	153.86547				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.61000	3.61000	3.61000	114.35588				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.53000	4.53000	4.53000	118.33642				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.29500	3.29500	3.29500	153.41119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.02268	3.45000	204.96781				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	154.27785				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.27500	3.27500	3.27500	212.52254				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.42000	210.88592	3.42000	210.82966				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.64500	116.66164	4.64500	116.62658				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.99812				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.91745				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.67578				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.53186				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.73984				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.80511				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	100.17038				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.94739				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.36196				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	139.36031				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.44317				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.01589				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.96551				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	171.08225				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.17562				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	170.83496				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	167.34720				0.00	0	
Total NN049 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.12463				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	144.18546				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.12533				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.64334				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.54234				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.18365				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.71193				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.04230				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.23753				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.80070				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.07607				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.06764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.02386				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.11265				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.06764				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.60028				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.79894				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.63467				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.46556				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01:On 12/06/2025 Spot Bond					0.00000	101.25160				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	121.83000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	116.49000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01:On 15/07/2025 Spot Bond					0.00000	124.01000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01(On 07/07/2025 Spot Bond					0.00000	122.37000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	121.64617				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.68956				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	93.56654				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02(On 19/04/2022 Spot Bond					0.00000	107.87604				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	124.68956				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	95.95172				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	95.83596				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.22057				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.87500				0.00	0	
Total NNF057 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.86956				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.86956				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.30964				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.79469				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	101.79186				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	101.28548				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	99.92437				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.23821				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.23821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.33763				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.32575				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.38167				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	129.00989				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.27629				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.01556				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.01567				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.01534				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.01280				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.01516				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.01679				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.01600				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.01400				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.95993				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.01440				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.83000	107.44202	6.83000	107.42209				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.99500	202.31348	2.99500	202.26182				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.93000	114.09084	9.93000	114.06046			165,050,502,000.00	16,621,400	433,688,70	
Total NRA028 SPOT									165,050,502,000.00	16,621,400	433,688,70	
Total For NRA028									165,050,502,000.00	16,621,400	433,688,70	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.20099	100.00000	15.16717			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	100.97754				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.40146				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.43859				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.02430				0.00	0	
Total NTC27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.03799			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.89922			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.16876			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.20465			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.35137			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.98877			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.84320			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.19000	104.75141	6.19000	104.73372			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.12000	115.16184	7.12000	115.13959		2,420,800,000,000.00		340,000,000	1,700,000,00
Total OML07 SPOT								2,420,800,000,000.00		340,000,000	1,700,000,00
Total For OML07								2,420,800,000,000.00		340,000,000	1,700,000,00
OML09 On 14/09/2022 Spot Bond			6.41500	107.28543	6.41500	107.26672		0.00		0	
Total OML09 SPOT								0.00		0	
Total For OML09								0.00		0	
OML10 On 14/09/2025 Spot Bond			8.08500	115.00386	8.08500	114.97867		0.00		0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.00062				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.80570				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.94471				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.35614				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.39872				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.06574				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.68760				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.92185				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.92049				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.69035				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.67500	113.06024	7.63000	113.22804			897,234,087,660,000.00	3,113,646,135,200	724,567,818,000	
Total R186 SPOT									17,234,087,660,000.00	113,646,135,200	724,567,818,000	
Total For R186									17,234,087,660,000.00	113,646,135,200	724,567,818,000	
R197 On 07/12/2023 Spot Bond			1.69000	323.23848	1.71500	323.03046			30,555,200,000,000.00	18,080,000,000	27,559,863,000	
Total R197 SPOT									10,555,200,000,000.00	18,080,000,000	27,559,863,000	
Total For R197									10,555,200,000,000.00	18,080,000,000	27,559,863,000	
R202 On 07/12/2033 Spot Bond			3.76000	248.22917	3.76000	248.16069			175,291,200,000,000.00	46,620,000,000	231,804,500,000	
Total R202 SPOT									15,291,200,000,000.00	46,620,000,000	231,804,500,000	
Total For R202									15,291,200,000,000.00	46,620,000,000	231,804,500,000	
R2023 On 28/02/2023 Spot Bond			5.22500	102.37103	5.23000	102.35148			777,118,776,327,500.00	531,505,985,900	545,283,805,700	
Total R2023 SPOT									77,118,776,327,500.00	531,505,985,900	545,283,805,700	
Total For R2023									77,118,776,327,500.00	531,505,985,900	545,283,805,700	
R2030 On 31/01/2030 Spot Bond			9.09500	94.42566	9.05000	94.64357			046,397,654,739,000.00	2,424,012,936,200	389,524,489,200	
Total R2030 SPOT									16,397,654,739,000.00	424,012,936,200	389,524,489,200	
Total For R2030									16,397,654,739,000.00	424,012,936,200	389,524,489,200	
R2032 On 31/03/2032 Spot Bond			9.52000	95.19285	9.48500	95.38056			346,746,053,440,000.00	456,590,972,000	380,054,123,900	
Total R2032 SPOT									16,746,053,440,000.00	456,590,972,000	380,054,123,900	
Total For R2032									16,746,053,440,000.00	456,590,972,000	380,054,123,900	
R2035 On 28/02/2035 Spot Bond			9.91500	92.39319	9.89000	92.53957			374,182,740,895,500.00	642,882,777,700	227,039,735,400	
Total R2035 SPOT									14,182,740,895,500.00	642,882,777,700	227,039,735,400	
Total For R2035									14,182,740,895,500.00	642,882,777,700	227,039,735,400	
R2037 On 31/01/2037 Spot Bond			10.11000	88.27773	10.08000	88.46195			856,483,935,420,000.00	678,188,322,000	126,678,079,200	
Total R2037 SPOT									16,483,935,420,000.00	678,188,322,000	126,678,079,200	
Total For R2037									16,483,935,420,000.00	678,188,322,000	126,678,079,200	
R2040 On 31/01/2040 Spot Bond			10.25500	90.38199	10.22500	90.58195			325,458,974,846,500.00	519,303,654,300	987,884,549,400	
Total R2040 SPOT									15,458,974,846,500.00	519,303,654,300	987,884,549,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For R2040									5,458,974,846,500.00	519,303,654,300	987,884,549,40
R2044 On 31/01/2044 Spot Bond			10.32000	87.02810	10.29500	87.19583			462,152,877,408,000.00	626,177,604,400	1,292,737,899,30
Total R2044 SPOT									2,152,877,408,000.00	626,177,604,400	292,737,899,30
Total For R2044									2,152,877,408,000.00	626,177,604,400	292,737,899,30
R2048 On 28/02/2048 Spot Bond			10.25000	86.35848	10.22000	86.57457			268,865,330,850,000.00	2,172,572,227,400	3,315,314,774,60
Total R2048 SPOT									8,865,330,850,000.00	172,572,227,400	315,314,774,60
Total For R2048									8,865,330,850,000.00	172,572,227,400	315,314,774,60
R209 On 31/03/2036 Spot Bond			9.92000	74.96653	9.89000	75.12690			665,026,356,800,000.00	1,175,909,915,000	791,294,675,60
Total R209 SPOT									5,026,356,800,000.00	175,909,915,000	791,294,675,60
Total For R209									5,026,356,800,000.00	175,909,915,000	791,294,675,60
R210 On 31/03/2028 Spot Bond			2.88000	217.26863	2.92000	216.73342			26,134,868,448,000.00	9,074,607,100	192,068,800,00
Total R210 SPOT									6,134,868,448,000.00	9,074,607,100	192,068,800,00
Total For R210									6,134,868,448,000.00	9,074,607,100	192,068,800,00
R213 On 28/02/2031 Spot Bond			9.36500	85.74092	9.33000	85.90979			243,318,286,066,500.00	346,323,362,100	607,475,136,10
Total R213 SPOT									13,318,286,066,500.00	346,323,362,100	607,475,136,10
Total For R213									13,318,286,066,500.00	346,323,362,100	607,475,136,10
R214 On 28/02/2041 Spot Bond			10.25000	68.81478	10.22000	68.98370			912,599,382,350,000.00	1,259,765,793,400	866,050,988,00
Total R214 SPOT									12,599,382,350,000.00	259,765,793,400	366,050,988,00
Total For R214									12,599,382,350,000.00	259,765,793,400	366,050,988,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.86119			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.18357			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.19263			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	99.97509			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.65839			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.34077			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.90657				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.92348				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.96637				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.83278				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.02871				0.00	0	500,000,00
Total RDFB23 SPOT										0.00	0	500,000,00
Total For RDFB23										0.00	0	500,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.79585				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.02428				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.41215				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.18842				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.08476				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.27441				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	101.99553				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.17001				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.59615				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.91370				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.04368				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.01311				0.00	0	300,000,00
Total RED704 SPOT										0.00	0	300,000,00
Total For RED704										0.00	0	300,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	101.51720				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.62302				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.94679				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.48540				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.68849				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.30064				0.00	0	
Total RES52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.01858				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.88000	106.32813	6.88000	106.30838				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.58500	95.92072	11.58500	95.89104				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.63000	101.93535	10.63000	101.90635				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.34141				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.73000	101.35227	9.73000	101.32581				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.39000	104.34696	5.39000	104.33176				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.31612				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.33141				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.77500	110.83505	7.77500	110.81169				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS20 SPOT									0.00	0	100,000,00
Total For SBS20									0.00	0	100,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.63827			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.86500	106.08501	6.86500	106.06524		3,569,800,000,000.00		520,000,000	
Total SBS27 SPOT								3,569,800,000,000.00		520,000,000	
Total For SBS27								3,569,800,000,000.00		520,000,000	
SBS3 On 25/05/2026 Spot Bond			7.84000	103.32146	7.84000	103.29952		0.00		0	
Total SBS3 SPOT								0.00		0	
Total For SBS3								0.00		0	
SBS31 On 12/06/2027 Spot Bond			8.13500	108.95312	8.13500	108.92926		0.00		0	
Total SBS31 SPOT								0.00		0	
Total For SBS31								0.00		0	
SBS34 On 19/09/2024 Spot Bond			7.09000	111.34253	7.09000	111.32110		0.00		0	
Total SBS34 SPOT								0.00		0	
Total For SBS34								0.00		0	
SBS38 On 29/01/2025 Spot Bond			7.30000	105.28645	7.30000	105.26559		0.00		0	
Total SBS38 SPOT								0.00		0	
Total For SBS38								0.00		0	
SBS39 On 29/01/2030 Spot Bond			9.03500	104.44750	9.03500	104.42201		0.00		0	
Total SBS39 SPOT								0.00		0	
Total For SBS39								0.00		0	
SBS41 On 12/11/2022 Spot Bond			5.64000	105.84089	5.64000	105.82462		0.00		0	
Total SBS41 SPOT								0.00		0	
Total For SBS41								0.00		0	
SBS42 On 12/11/2025 Spot Bond			7.59500	112.72530	7.59500	112.70209		0.00		0	
Total SBS42 SPOT								0.00		0	
Total For SBS42								0.00		0	
SBS43 On 12/11/2027 Spot Bond			8.21500	114.77230	8.21500	114.74678		0.00		0	
Total SBS43 SPOT								0.00		0	
Total For SBS43								0.00		0	
SBS46 On 15/02/2023 Spot Bond			5.96500	104.63623	5.96500	104.61924		0.00		0	
Total SBS46 SPOT								0.00		0	
Total For SBS46								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	100.91958				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.79000	6.79000	6.79000	105.94428				2,716,000,000,000.00	400,000,000	
Total SBS51 SPOT										2,716,000,000,000.00	400,000,000	
Total For SBS51										2,716,000,000,000.00	400,000,000	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.46423				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.78820				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.41042				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.71500	103.03750	4.71500	103.02437				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.27440				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.57758				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.81685				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.78887				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17249				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.36565				0.00	0	
Total SBS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.77947				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.95907				0.00	4,000,000,000	1,000,000,000
Total SBS66 SPOT										0.00	4,000,000,000	1,000,000,000
Total For SBS66										0.00	4,000,000,000	1,000,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.72620				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.15232				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.89189				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.22797				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.20296				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.93845				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.11500	320.92377	2.11500	320.84949				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	225.03179				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.02650				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.02741				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.76889			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.40360			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.02825			0.00	0	250,000,00
Total SBT103 SPOT									0.00	0	250,000,00
Total For SBT103									0.00	0	250,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.16215			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.35966			0.00	400,000,000	
Total SBT106 SPOT									0.00	400,000,000	
Total For SBT106									0.00	400,000,000	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.89769			0.00	760,000,000	
Total SBT201 SPOT									0.00	760,000,000	
Total For SBT201									0.00	760,000,000	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.16074			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.60000	108.59900	6.60000	108.57964		3,432,000,000,000.00	0.00	520,000,000	
Total SBT203 SPOT								3,432,000,000,000.00	0.00	520,000,000	
Total For SBT203								3,432,000,000,000.00	0.00	520,000,000	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.19325			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.12020			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	107.20185				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.18554				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.04438				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.57200				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.10999				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.11359				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.62500	99.18095	8.62500	99.15781			776,250,000,000.00	90,000,000	90,000,000	
Total SLI7 SPOT									776,250,000,000.00	90,000,000	90,000,000	
Total For SLI7									776,250,000,000.00	90,000,000	90,000,000	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.12801				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.19233				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.13234				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.13123				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.13991				0.00	0	
Total SLRB4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.12914				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.13991				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.13772				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.15288				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.13348				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.14423				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.14312				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.92500	109.52252	6.92500	109.50203				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.15417				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.91982				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.25875				0.00	0	2,000,000,00
Total SOLB01 SPOT										0.00	0	2,000,000,00
Total For SOLB01										0.00	0	2,000,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.03003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.32537				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.02743				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.02807				0.00	40,000,000	20,000,00
Total SPDA15 SPOT										0.00	40,000,000	20,000,00
Total For SPDA15										0.00	40,000,000	20,000,00
SPG00: On 27/09/2023 Spot Bond					0.00000	100.92992				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.02849				0.00	0	500,000,00
Total SPG005 SPOT										0.00	0	500,000,00
Total For SPG005										0.00	0	500,000,00
SPG00: On 18/06/2022 Spot Bond					0.00000	100.96017				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.18649				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.89244				0.00	0	170,000,00
Total SPG008 SPOT										0.00	0	170,000,00
Total For SPG008										0.00	0	170,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.71161				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.00736				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.31259				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.82016				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	153.13078				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.60500	113.35767	7.60500	113.33444				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.82000	88.76992	8.82000	88.74875				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.13684				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.60940				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.63000	108.41034	6.63000	108.39092			2,585,700,000,000.00	390,000,000	260,000,000	
Total SSN041 SPOT									2,585,700,000,000.00	390,000,000	260,000,000	
Total For SSN041									2,585,700,000,000.00	390,000,000	260,000,000	
SSN04 On 31/01/2038 Spot Bond			4.68000	116.14703	4.68000	116.11201			0.00	0		
Total SSN043 SPOT									0.00	0		
Total For SSN043									0.00	0		
SSN04 On 09/02/2027 Spot Bond					0.00000	99.02348			0.00	0		
Total SSN044 SPOT									0.00	0		
Total For SSN044									0.00	0		
SSN04 On 30/04/2027 Spot Bond					0.00000	100.39509			0.00	0		
Total SSN046 SPOT									0.00	0		
Total For SSN046									0.00	0		
SSN04 On 05/04/2027 Spot Bond					0.00000	101.17239			0.00	0		
Total SSN047 SPOT									0.00	0		
Total For SSN047									0.00	0		
SSN05 On 08/12/2023 Spot Bond			2.74500	2.74500	2.74500	317.45376			0.00	0		
Total SSN050 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.39696				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.31692				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.63378				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.23500	3.23500	3.23500	153.67058				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.68000	4.68000	4.68000	116.11201				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	110.39857				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.10000	4.10000	4.10000	203.09439				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92087				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92234				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.92590				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.10756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.08079				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.77853				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.49467				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.01895				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.62396				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.91898				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.21301				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.26630				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	228.52372				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.93705				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.51973				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	99.92725				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	99.91247				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.26033				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.71500	91.18331	9.71500	91.15942				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.21223				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.25000	97.55166	4.25000	201.43230				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.81500	93.65006	4.81500	224.71752				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.19905				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.07306				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2022 Spot Bond					0.00000	100.90209				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	99.93658				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN123 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN123										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.84542				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.60083				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.50188				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.52949				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.42327				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.32347				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.32552				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	101.21601				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.27236				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	100.33928				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	100.21978				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15 On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				660,000,000,000,000.00	6,600,000,000	6,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SSN150 SPOT									10,000,000,000.00	6,600,000,000	6,600,000,000
Total For SSN150									10,000,000,000.00	6,600,000,000	6,600,000,000
SST201 On 08/12/2026 Spot Bond					0.00000	101.24892			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.10000	106.38063	8.10000	106.35743			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.02503			0.00	0	
Total T16OM4 SPOT									0.00	0	
Total For T16OM4									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.02756			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.02746			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.02863			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.02810			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.05872	7.21000	100.03914		1,442,000,000.00	200,000,000	100,000,000	
Total T17A31 SPOT								1,442,000,000.00	200,000,000	100,000,000	
Total For T17A31								1,442,000,000.00	200,000,000	100,000,000	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.06279	7.72000	100.04186		0.00	0		
Total T17A32 SPOT								0.00	0		
Total For T17A32								0.00	0		
TC001 On 15/02/2025 Spot Bond					0.00000	100.15217		0.00	0		
Total TC001 SPOT								0.00	0		
Total For TC001								0.00	0		
TC002 On 15/02/2027 Spot Bond					0.00000	100.16314		0.00	0		
Total TC002 SPOT								0.00	0		
Total For TC002								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.99961				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.89290				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.23344				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.32513				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.59256				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.87919				0.00	0	150,000,0€
Total TFS158 SPOT										0.00	0	150,000,0€
Total For TFS158										0.00	0	150,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.46275				0.00	1,450,000,000	1,450,000,0€
Total TFS159 SPOT										0.00	1,450,000,000	1,450,000,0€
Total For TFS159										0.00	1,450,000,000	1,450,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.00260				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.61881				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.59763				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.05952				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.36213				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.59372				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.72122				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.76004				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.78295				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	99.93161				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000.00	32,400,000,000	29,700,000,000	
Total TFS171 SPOT									10,000,000,000,000.00	32,400,000,000	29,700,000,000	
Total For TFS171									10,000,000,000,000.00	32,400,000,000	29,700,000,000	
TFS172 On 22/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000,000.00	42,400,000,000	68,700,000,000	
Total TFS172 SPOT									10,000,000,000,000.00	42,400,000,000	68,700,000,000	
Total For TFS172									10,000,000,000,000.00	42,400,000,000	68,700,000,000	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.02489				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.52057			2,356,800,000,000.00	240,000,000	120,000,000	
Total TH15A3 SPOT									2,356,800,000,000.00	240,000,000	120,000,000	
Total For TH15A3									2,356,800,000,000.00	240,000,000	120,000,000	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.98133				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A6 On 21/11/2022 Spot Bond					0.00000	100.02863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02744				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.03113				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.17488				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.21055				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03369				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.24887				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03238				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.58257				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.22446				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.04394				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.12936				0.00	400,000,000	200,000,000
Total TH16A1 SPOT										0.00	400,000,000	200,000,000
Total For TH16A1										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25688				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.06893	8.49000	100.04595				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.14503				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02911				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.02775				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.02895				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.04707	5.76000	100.03138				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.03014				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.03209				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.03220				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.03182				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.03443				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.03372				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04346				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04805				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.04535				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.03100				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.03021				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.03289				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.03168				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.04256				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.04062				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.02504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total TH17O2 SPOT									0.00	0	
Total For TH17O2									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.73293			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.33000	101.15658	6.33000	101.13917			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.93000	105.80637	6.93000	105.78646		14,899,500,000,000.00	2,150,000,000	2,150,000,000	
Total TL25 SPOT								14,899,500,000,000.00	2,150,000,000	2,150,000,000	
Total For TL25								14,899,500,000,000.00	2,150,000,000	2,150,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	100.58855			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.64124			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.10000	106.35023	8.10000	106.32704		1,944,000,000,000.00	240,000,000	120,000,000	
Total TL28 SPOT								1,944,000,000,000.00	240,000,000	120,000,000	
Total For TL28								1,944,000,000,000.00	240,000,000	120,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	100.96449			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.00430			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.53370			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.22187			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.93000	109.35382	6.93000	109.33325		234,615,150,000.00	33,855,000	1,135,375,800	
Total TN23 SPOT								234,615,150,000.00	33,855,000	1,135,375,800	
Total For TN23								234,615,150,000.00	33,855,000	1,135,375,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TN23/R On 06/11/2023 Spot Bond			100.00000	36.36110	100.00000	36.27975				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.39000	103.42461	8.39000	103.40113			1,141,699,454,000.00		136,078,600	1,689,712,800
Total TN25 SPOT									1,141,699,454,000.00		136,078,600	1,689,712,800
Total For TN25									1,141,699,454,000.00		136,078,600	1,689,712,800
TN25/R On 19/08/2025 Spot Bond			100.00000	14.96342	100.00000	14.92994				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.53000	99.75344	9.53000	99.72779			1,247,490,342,000.00		130,901,400	18,625,449,100
Total TN27 SPOT									1,247,490,342,000.00		130,901,400	18,625,449,100
Total For TN27									1,247,490,342,000.00		130,901,400	18,625,449,100
TN27/R On 14/11/2027 Spot Bond			100.00000	12.06706	100.00000	12.04007				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			9.98000	101.82649	9.98000	101.82405				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.64000	103.17827	10.64000	103.14890			638,400,000,000.00		60,000,000	1,230,000,000
Total TN30 SPOT									638,400,000,000.00		60,000,000	1,230,000,000
Total For TN30									638,400,000,000.00		60,000,000	1,230,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.32032	8.00000	119.29461				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.09700	102.14519	11.09700	102.14248				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.42000	98.92295	11.42000	98.89278				0.00	0	720,000,000
Total TN40 SPOT										0.00	0	720,000,000
Total For TN40										0.00	0	720,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.04964	10.75000	104.01971				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.25712				0.00	0	
Total TNF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.27823				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.09000	101.11292	5.09000	100.79716				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.94076				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.22617				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.95127				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.28698				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.91255	7.61000	101.34265				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.81126				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.07842				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.61253				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.34000	104.38707	6.34000	104.36908				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A5 On 14/11/2022 Spot Bond					0.00000	100.13745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.17935				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B:On 14/11/2022 Spot Bond					0.00000	99.70101				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.57485				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.60586				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A:On 13/04/2024 Spot Bond			6.63000	108.46241	6.63000	108.44298				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.57485				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.60586				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A:On 13/04/2024 Spot Bond			8.62000	103.15558	8.62000	103.13167				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.60195				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.34976				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.07711				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.34790				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.36931				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.80434				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.78298				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.71038				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	98.97809				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.13475				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.32379				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.09726				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.96597				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.50038				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.17765				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TU1D11									0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	101.06068			0.00	0	
Total TWC393 SPOT									0.00	0	
Total For TWC393									0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.93322			0.00	0	
Total TWC394 SPOT									0.00	0	
Total For TWC394									0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.84558			0.00	0	
Total TWC395 SPOT									0.00	0	
Total For TWC395									0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.53065			0.00	0	
Total TWC396 SPOT									0.00	0	
Total For TWC396									0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.44623			0.00	0	
Total TWC397 SPOT									0.00	0	
Total For TWC397									0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.36181			0.00	0	
Total TWC398 SPOT									0.00	0	
Total For TWC398									0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.29100			0.00	0	
Total TWC399 SPOT									0.00	0	
Total For TWC399									0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.25299			0.00	0	
Total TWC400 SPOT									0.00	0	
Total For TWC400									0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.06404			0.00	0	
Total TWC401 SPOT									0.00	0	
Total For TWC401									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.93000	109.73834	9.93000	109.70897			198,600,000,000.00	20,000,000	10,000,000
Total UG26 SPOT									198,600,000,000.00	20,000,000	10,000,000
Total For UG26									198,600,000,000.00	20,000,000	10,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.12371			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.13775			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.14061				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.15638				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.14424				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.16585				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.17230				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19638				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.64962				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.86568				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.96757				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.15456				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.19386				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE17 On 27/08/2022 Spot Bond					0.00000	99.97626			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.92194			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.07017			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.68e+017	174,975,118,410,200	311,821,197,70
Total for SPOT :									1.68e+017	975,118,410,200	311,821,197,70
Total Futures									1.682981907e+017	975,118,415,371	311,822,289,27
Total Options									30 114 095.250000000	42,925	141,81
Grand Total:									1.68e+017	975,118,458,296	311,822,431,08